

# Package ‘PWEALL’

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**Type** Package

**Version** 1.3.0

**Date** 2018-10-18

**Title** Design and Monitoring of Survival Trials Accounting for Complex Situations

**Description** Calculates various functions needed for design and monitoring survival trials accounting for complex situations such as delayed treatment effect, treatment crossover, non-uniform accrual, and different censoring distributions between groups. The event time distribution is assumed to be piecewise exponential (PWE) distribution and the entry time is assumed to be piecewise uniform distribution.

As compared with Version 1.2.1, two more types of hybrid crossover are added.

A bug is corrected in the function ```pweccx``` that calculates the crossover-adjusted survival, distribution, density, hazard and cumulative hazard functions.

Also, to generate the crossover-adjusted event time random variable, a more efficient algorithm is used and the output includes crossover indicators.

**Depends** R ( $\geq$  3.1.2)

**Imports** survival, stats

**License** GPL ( $\geq$  2)

**RoxygenNote** 5.0.1

**LazyData** true

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**R topics documented:**

PWEALL-package	3
cp	6
cpboundary	7
cpstop	8
fourhr	11
hxbeta	12
innercov	14
innervar	16
instudyfindt	18
ovbeta	23
overallcov	26
overallcovp1	28
overallcovp2	30
overallvar	33
pwe	35
pwecx	37
pwexcens	38
pweexpwu	40
pweexpwufindt	42
pweexpwuforvar	44
pwefv2	46
pwefvplus	47
pwepower	49
pwepowereq	52
pwepowerfindt	54
pwepowerni	57
pwesim	59
pwu	61
qpwe	63
qpwu	64
rmstcov	65
rmsth	67
rmstpower	68
rmstpowerfindt	71
rmstsim	73
rmstutil	76
rpwe	77
rpwecx	79
rpwu	80
spf	81
wlrcal	82
wlrcom	83
wlrutil	85

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PWEALL-package	<i>Design and Monitoring of Survival Trials Accounting for Complex Situations</i>
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## Description

Calculates various functions needed for design and monitoring survival trials accounting for complex situations such as delayed treatment effect, treatment crossover, non-uniform accrual, and different censoring distributions between groups. The event time distribution is assumed to be piecewise exponential (PWE) distribution and the entry time is assumed to be piecewise uniform distribution. As compared with Version 1.2.1, two more types of hybrid crossover are added. A bug is corrected in the function "pwecc" that calculates the crossover-adjusted survival, distribution, density, hazard and cumulative hazard functions. Also, to generate the crossover-adjusted event time random variable, a more efficient algorithm is used and the output includes crossover indicators.

## Details

The DESCRIPTION file:

```

Package:      PWEALL
Type:         Package
Version:      1.3.0
Date:         2018-10-18
Title:        Design and Monitoring of Survival Trials Accounting for Complex Situations
Description:  Calculates various functions needed for design and monitoring survival trials accounting for complex situations
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Depends:     R (>= 3.1.2)
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License:     GPL (>= 2)
RoxygenNote: 5.0.1
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Maintainer:  Xiaodong Luo <Xiaodong.Luo@sanofi.com>

```

Index of help topics:

PWEALL-package	Design and Monitoring of Survival Trials Accounting for Complex Situations
cp	Conditional power given observed log hazard ratio
cpboundary	The stopping boundary based on the conditional power criteria
cpstop	The stopping probability based on the stopping boundary
fourhr	A utility function

hxbeta	A function to calculate the beta-smoothed hazard rate
innercov	A utility function to calculate the inner integration of the overall covariance
innervar	A utility function to calculate the inner integration of the overall variance
instudyfindt	calculate the timeline in study when some or all subjects have entered
ovbeta	calculate the overall log hazard ratio
overallcov	calculate the overall covariance
overallcovp1	calculate the first part of the overall covariance
overallcovp2	calculate the other parts of the overall covariance
overallvar	calculate the overall variance
pwe	Piecewise exponential distribution: hazard, cumulative hazard, density, distribution, survival
pwecx	Various function for piecewise exponential distribution with crossover effect
pwexcens	Integration of the density of piecewise exponential distribution with crossover effect and the censoring function
pwecxpwu	Integration of the density of piecewise exponential distribution with crossover effect, censoring and recruitment function
pwecxpwufindt	calculate the timeline when certain number of events accumulates
pwecxpwuforvar	calculate the utility function used for variance calculation
pwefv2	A utility function
pwefvplus	A utility function
pwepower	Calculating the powers of various the test statistics for superiority trials
pwepowereq	Calculating the powers of various the test statistics for equivalence trials
pwepowerfindt	Calculating the timepoint where a certain power of the specified test statistics is obtained
pwepowerni	Calculating the powers of various the test statistics for non-inferiority trials
pwesim	simulating the test statistics
pwu	Piecewise uniform distribution: distribution
qpwe	Piecewise exponential distribution: quantile function
qpwu	Piecewise uniform distribution: quantile function
rmstcov	Calculation of the variance and covariance of estimated restricted mean survival time

rmsth	Estimate the restricted mean survival time (RMST) and its variance from data
rmstpower	Calculate powers at different cut-points based on difference of restricted mean survival times (RMST)
rmstpowerfindt	Calculating the timepoint where a certain power of mean difference of RMSTs is obtained
rmstsim	simulating the restricted mean survival times
rmstutil	A utility function to calculate the true restricted mean survival time (RMST) and its variance account for delayed treatment, discontinued treatment and non-uniform entry
rpwe	Piecewise exponential distribution: random number generation
rpwecx	Piecewise exponential distribution with crossover effect: random number generation
rpwu	Piecewise uniform distribution: random number generation
spf	A utility function
wlrcal	A utility function to calculate the weighted log-rank statistics and their varainces given the weights
wlrcom	A function to calculate the various weighted log-rank statistics and their varainces
wlrutil	A utility function to calculate some common functions in constructing weights

There are 5 types of crossover considered in the package: (1) Markov crossover, (2) Semi-Markov crossover, (3) Hybrid crossover-1, (4) Hybrid crossover-2 and (5) Hybrid crossover-3. The first 3 types are described in Luo et al. (2018). The fourth and fifth types are added for Version 1.3.0. The crossover type is determined by the hazard function after crossover  $\lambda_2^x(t | u)$ . For Type (1), the Markov crossover,

$$\lambda_2^x(t | u) = \lambda_2(t).$$

For Type (2), the Semi-Markov crossover,

$$\lambda_2^x(t | u) = \lambda_2(t - u).$$

For Type (3), the hybrid crossover-1,

$$\lambda_2^x(t | u) = \pi_2 \lambda_2(t - u) + (1 - \pi_2) \lambda_4(t).$$

For Type (4), the hazard after crossover is

$$\lambda_2^x(t | u) = \frac{\pi_2 \lambda_2(t - u) S_2(t - u) + (1 - \pi_2) \lambda_4(t) S_4(t) / S_4(u)}{\pi_2 S_2(t - u) + (1 - \pi_2) S_4(t) / S_4(u)}.$$

For Type (5), the hazard after crossover is

$$\lambda_2^x(t | u) = \frac{\pi_2 \lambda_2(t - u) S_2(t - u) + (1 - \pi_2) \lambda_4(t - u) S_4(t - u)}{\pi_2 S_2(t - u) + (1 - \pi_2) S_4(t - u)}.$$

The types (4) and (5) are more closely related to "re-randomization", i.e. when a patient crosses, (s)he will have probability  $\pi_2$  to have hazard  $\lambda_2$  and probability  $1 - \pi_2$  to have hazard  $\lambda_4$ . The types (4) and (5) differ in having  $\lambda_4$  as Markov or Semi-markov.

### Author(s)

NA

Maintainer: NA

### References

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

---

cp *Conditional power given observed log hazard ratio*

---

### Description

This will calculate the conditional power given the observed log hazard ratio based on Cox model

### Usage

```
cp(Dplan=300, alpha=0.05, two.sided=1, pi1=0.5, Obsbeta=log(seq(1, 0.6, by=-0.01)),
  BetaD=log(0.8), Beta0=log(1), prop=seq(0.1, 0.9, by=0.1))
```

### Arguments

Dplan	Planned number of events at study end
alpha	Type 1 error rate
two.sided	=1 two-sided test and =0 one-sided test
pi1	Allocation probability for the treatment group
Obsbeta	observed log hazard ratio
BetaD	designed log hazard ratio, i.e. under alternative hypothesis
Beta0	null log hazard ratio, i.e. under null hypothesis
prop	proportion of Dplan observed

### Details

This is to calculate conditional power at time point when certain percent of target number of event has been observed and an observed log hazard ratio is provided.

### Value

CPT	Conditional power under current trend
CPN	Conditional power under null hypothesis
CPD	Conditional power according to design, i.e. under alternative hypothesis

**Note**

This will calculate the conditional power given the observed log hazard ratio based on Cox model

**Author(s)**

Xiaodong Luo

**References**

Halperin, Lan, Ware, Johnson and DeMets (1982). Controlled Clinical Trials.

**See Also**

[cpboundary](#), [cpstop](#)

**Examples**

```
###Calculate the CP at 10-90 percent of the target 300 events when the observed HR
###are seq(1,0.6,by=-0.01) with 2:1 allocation
###ratio between the treatment group and the control group
cp(pi1=2/3)
```

---

cpboundary

*The stopping boundary based on the conditional power criteria*

---

**Description**

This will calculate the stopping boundary based on the conditional power criteria, i.e. if observed HR is above the boundary, the conditional power will be lower than the designated level. All the calculation is based on the proportional hazards assumption and the Cox model.

**Usage**

```
cpboundary(Dplan=300,alpha=0.05,two.sided=1,pi1=0.5,cpcut=c(0.2,0.3,0.4),
           BetaD=log(0.8),Beta0=log(1),prop=seq(0.1,0.9,by=0.1))
```

**Arguments**

Dplan	Planned number of events at study end
alpha	Type 1 error rate
two.sided	=1 two-sided test and =0 one-sided test
pi1	Allocation probability for the treatment group
cpcut	the designated conditional power level
BetaD	designed log hazard ratio, i.e. under alternative hypothesis
Beta0	null log hazard ratio, i.e. under null hypothesis
prop	proportion of Dplan observed

**Details**

This will calculate the stopping boundary based on the conditional power criteria, i.e. if observed HR is above the boundary, the conditional power will be lower than the designated level. All the calculation is based on the proportional hazards assumption and the Cox model.

**Value**

CPTbound	Boundary based on the conditional power under current trend
CPNbound	Boundary based on the conditional power under null hypothesis
CPDbound	Boundary based on the conditional power according to design, i.e. under alternative hypothesis

**Note**

This will calculate the stopping boundary based on the conditional power criteria

**Author(s)**

Xiaodong Luo

**References**

Halperin, Lan, Ware, Johnson and DeMets (1982). Controlled Clinical Trials.

**See Also**

[cp,cpstop](#)

**Examples**

```
###Calculate the stopping boundary at 10-90 percent of the target 300 events
###when the condition power are c(0.2,0.3,0.4) with
###2:1 allocation ratio between the treatment group and the control group
cpboundary(pi1=2/3)
```

---

cpstop

*The stopping probability based on the stopping boundary*

---

**Description**

This will calculate the stopping probability given the stopping boundary. All the calculation is based on the proportional hazards assumption and the Cox model.

**Usage**

```
cpstop(Dplan=300,pi1=0.5,Beta1=log(0.8),Beta0=log(1),
prop=seq(0.1,0.9,by=0.1),HRbound=rep(0.85,length(prop)))
```



**Arguments**

Dplan	Planned number of events at study end
pi1	Allocation probability for the treatment group
Beta1	designed log hazard ratio, i.e. under alternative hypothesis
Beta0	null log hazard ratio, i.e. under null hypothesis
prop	proportion of Dplan observed
HRbound	the stopping boundary

**Details**

This will calculate the stopping probability given the stopping boundary. All the calculation is based on the proportional hazards assumption and the Cox model.

**Value**

pstop0	Stopping probability under null hypothesis
pstop1	Stopping probability under alternative hypothesis

**Note**

This will calculate the stopping probability given the stopping boundary

**Author(s)**

Xiaodong Luo

**References**

Halperin, Lan, Ware, Johnson and DeMets (1982). Controlled Clinical Trials.

**See Also**

[cp,cpboundary](#)

**Examples**

```
###Calculate the stopping boundary at 10-90 percent of the target 300 events
###when the condition power are c(0.2,0.3,0.4) with 2:1 allocation ratio
###between the treatment group and the control group, we pick the boundary
###based on 20 percent conditional power according to design, i.e. under alternative
targetD<-800 ###target number of events at study end
#####Allocation prob for the treatment group#####
pi1<-2/3
propevent<-seq(0.1,0.9,by=0.1) ###proportion of events at interim
HRbound<-cpboundary(Dplan=targetD,pi1=pi1,prop=propevent)$CPDbound[,1] ###picking a boundary
pa<-cpstop(pi1=pi1,HRbound=HRbound) ###stopping probabilities under null and alternative
pa

###Calculate the stopping probability under non-constant hazard ratio
```

```

n1<-length(propevent)

####time point at which hazard rates and hazard ratios change
tchange<-c(0,6,12,24)
####annual event rates=0.09(1st yr), 0.07(2nd yr) and 0.05(2+yr) for control
ratet<-c(0.09/12,0.09/12,0.07/12,0.05/12)
####annual censoring rate=0%(1st yr) and 1.5%(after) for control and treatment
ratec0<-c(0/12,0/12,0.015/12,0.015/12)
ratec1<-ratec0
####annual treatment discontinuation rate=4% (1st yr) and 3% (after)
rate31<-c(0.04/12,0.04/12,0.03/12,0.03/12)
rate30<-rep(0,length(tchange))

#####Recruitment curve#####
oa<-c(100,200,300,300,400,400,400,400,400,400,400,300,200)
ntotal<-sum(oa)
ntotal

taur<-length(oa)
ut<-seq(1,taur,by=1)
u<-oa/ntotal

#####Type-1 error rate#####
alpha<-0.05

####null hypothesis
eta0<-log(1)

####constant HR
etac<-log(0.8)

####non-constant HR
eta<-c(log(1),log(0.75),log(0.75),log(0.75)) ###6-m delayed

####target number of events where calculations are performed#####
sevent<-propevent*targetD
nse<-length(sevent)
xtimeline<-xbeta<-xvar<-pxstop<-matrix(0,ncol=2,nrow=nse)
xtimeline[,1]<-xbeta[,1]<-xvar[,1]<-pxstop[,1]<-sevent
i<-1
tbegin<-proc.time()
for (i in 1:nse){
####find timeline
xtimeline[i,2]<-pweexpwufindt(target=sevent[i],ntotal=ntotal,
    taur=taur,u=u,ut=ut,pi1=0.5,
    rate11=exp(eta)*ratet,rate21=exp(eta)*ratet,rate31=rate31,ratec1=ratec1,
    rate10=ratet,rate20=ratet,rate30=rate30,ratec0=ratec0,
    tchange=tchange,eps=0.001,init=taur,epsilon=0.000001,maxiter=100)$tau1

#Overall hazard ratio and varaince
xbeta[i,2]<-ovbeta(tfix=xtimeline[i,2],taur=taur,u=u,ut=ut,pi1=pi1,

```

```

rate11=exp(eta)*ratet,rate21=exp(eta)*ratet,rate31=rate31,ratec1=ratec1,
rate10=ratet,rate20=ratet,rate30=rate30,ratec0=ratec0,
tchange=tchange,eps=0.001,veps=0.001,epsbeta=1.0e-10)$b1
xvar[i,2]<-overallvar(tfix=xtimeline[i,2],taur=taur,u=u,ut=ut,pi1=pi1,
rate11=exp(eta)*ratet,rate21=exp(eta)*ratet,rate31=rate31,ratec1=ratec1,
rate10=ratet,rate20=ratet,rate30=rate30,ratec0=ratec0,
tchange=tchange,eps=0.001,veps=0.001,beta=xbeta[i,2])$vbeta
}
##stopping prob
pxstop[,2]<-1-pnorm(sqrt(ntotal)*(log(HRbound)-xbeta[,2])/sqrt(xvar[,2]))
tend<-proc.time()

xout<-cbind(xtimeline[,1],xtimeline[,2],xbeta[,2],xvar[,2]/ntotal,
1/pi1/(1-pi1)/xtimeline[,1],pxstop[,2],pa$pstop0,pa$pstop1)
xnames<-c("# of events", "Time", "Estbeta", "TrueV", "ApproxV", "NCHR", "Null", "CHR")
colnames(xout)<-xnames
options(digits=2)
xout

```

fourhr

*A utility function***Description**

This will calculate the more complex integration

**Usage**

```
fourhr(t=seq(0,5,by=0.5),rate1=c(0,5,0.8),rate2=rate1,
rate3=c(0.1,0.2),rate4=rate2,tchange=c(0,3),eps=1.0e-2)
```

**Arguments**

t	A vector of time points
rate1	piecewise constant event rate
rate2	piecewise constant event rate
rate3	piecewise constant event rate
rate4	additional piecewise constant
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates and tchange must have the same length.
eps	tolerance

**Details**

Let  $h_1, \dots, h_4$  correspond to  $rate1, \dots, rate4$ , and  $H_1, \dots, H_4$  be the corresponding survival functions. We calculate

$$\int_0^t h_1(s)H_2(s)h_3(t-s)H_4(t-s)ds.$$

**Value**

fx values

**Note**

This provides the result of the complex integration

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**See Also**

[rpwe](#)

**Examples**

```
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
tchange<-c(0,1.75)
fourhrfun<-fourhr(t=seq(0,5,by=0.5),rate1=r1,rate2=r2,rate3=r3,
                 rate4=r4,tchange=c(0,3),eps=1.0e-2)
fourhrfun
```

---

hxbeta

*A function to calculate the beta-smoothed hazard rate*

---

**Description**

A function to calculate the beta-smoothed hazard rate

**Usage**

```
hxbeta(x=c(0.5,1),y=seq(.1,1,by=0.01),d=rep(1,length(y)),
      tfix=2,K=20,eps=1.0e-06)
```

**Arguments**

x	time points where the estimated hazards are calculated
y	observed times
d	non-censoring indicators
tfix	maximum time point at which the hazard function is estimated
K	smooth parameter for the hazard estimate
eps	the error tolerance when comparing event times

**Details**

V1:3/21/2018

**Value**

lambda estimated hazard at points x

**Author(s)**

Xiaodong Luo

**Examples**

```

n<-200
taur<-2.8
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
tfix<-taur+2
tseq<-seq(0,tfix,by=0.1)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
tchange<-c(0,1.873)

E<-T<-C<-d<-rep(0,n)
E<-rpwu(nr=n,u=u,ut=ut)$r
C<-rpwe(nr=n,rate=rc1,tchange=tchange)$r
T<-rpwecx(nr=n,rate1=r11,rate2=r21,rate3=r31,
           rate4=r41,rate5=r51,tchange=tchange,type=1)$r
y<-pmin(pmin(T,C),tfix-E)
y1<-pmin(C,tfix-E)
d[T<=y]<-1

lambda=hxbeta(x=tseq,y=y,d=d,tfix=tfix,K=20,eps=1.0e-06)$lambda
lambda

```

---

innercov	<i>A utility function to calculate the inner integration of the overall covariance</i>
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---

### Description

This will calculate the inner integration of the overall covariance accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

### Usage

```
innercov(tupp=seq(0,10,by=0.5),tlow=tupp-0.1,taur=5,
         u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
         rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
         rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
         rate10=rate11,rate20=rate10,rate30=rate31,
         rate40=rate20,rate50=rate20,ratec0=ratec1,
         tchange=c(0,1),type1=1,type0=1,
         rp21=0.5,rp20=0.5,
         eps=1.0e-2,veps=1.0e-2,beta=0)
```

### Arguments

tupp	A vector of upper bounds
tlow	A vector of lower bounds
taur	recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group

tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob for the treatment group
rp20	re-randomization prob for the control group
eps	A small number representing the error tolerance when calculating the utility function
	$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$
	with $l = 0, 1, 2$ .
veps	A small number representing the error tolerance when calculating the integrations.
beta	The value at which the inner part of the covariance is computed.

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

### Value

qf1	The first part of the inner integration
qf2	The second part of the inner integration

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

### References

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

### See Also

[pwe](#), [rpwe](#), [qpwe](#), [pwe cx](#), [ovbeta](#), [innervar](#)

**Examples**

```

taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
getinner<-innercov(tupp=rep(5,times=11),tlow=seq(0,5,by=0.5),taur=taur,u=u,ut=ut,pi1=0.5,
rate11=r11,rate21=r21,rate31=r31,
rate41=r41,rate51=r51,ratec1=rc1,
rate10=r10,rate20=r20,rate30=r30,
rate40=r40,rate50=r50,ratec0=rc0,
tchange=c(0,1),type1=1,type0=1,
eps=1.0e-2,veps=1.0e-2,beta=0.5)
cbind(getinner$qf1,getinner$qf0)

```

innervar

*A utility function to calculate the inner integration of the overall variance*

**Description**

This will calculate the inner integration of the overall variance accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```

innervar(t=seq(0,10,by=0.5),taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
rate10=rate11,rate20=rate10,rate30=rate31,
rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
tchange=c(0,1),type1=1,type0=1,
rp21=0.5,rp20=0.5,
eps=1.0e-2,veps=1.0e-2,beta=0)

```

**Arguments**

t	A vector of time points where the integration is calculated.
taur	Recruitment time
u	Piecewise constant recruitment rate



ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob for the treatment group
rp20	re-randomization prob for the control group
eps	A small number representing the error tolerance when calculating the utility function
	$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$
	with $l = 0, 1, 2$ .
veps	A small number representing the error tolerance when calculating the Fisher information.
beta	The value at which the varaince is computed.

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

### Value

qf1	The first part of the inner integration
qf2	The second part of the inner integration

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**See Also**

[pwe, rpwe, qpwe, pwe, ovbeta, innervar](#)

**Examples**

```
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
getinner<-innervar(t=seq(0,10,by=0.5),taur=taur,u=u,ut=ut,pi1=0.5,
                  rate11=r11,rate21=r21,rate31=r31,
                  rate41=r41,rate51=r51,ratec1=rc1,
                  rate10=r10,rate20=r20,rate30=r30,
                  rate40=r40,rate50=r50,ratec0=rc0,
                  tchange=c(0,1),type1=1,type0=1,
                  eps=1.0e-2,veps=1.0e-2,beta=0.5)
cbind(getinner$qf1,getinner$qf0)
```

---

instudyfindt

*calculate the timeline in study when some or all subjects have entered*

---

**Description**

This will calculate the timeline from some timepoint in study when some/all subjects have entered accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```
instudyfindt(target=400,y=exp(rnorm(300)),z=rbinom(300,1,0.5),
             d=rep(c(0,1,2),each=100),
             tcut=2,blinded=1,type0=1,type1=type0,
             rp20=0.5,rp21=0.5,tchange=c(0,1),
             rate10=c(1,0.7),rate20=c(0.9,0.7),rate30=c(0.4,0.6),rate40=rate20,
             rate50=rate20,ratec0=c(0.3,0.3),
             rate11=rate10,rate21=rate20,rate31=rate30,
             rate41=rate40,rate51=rate50,ratec1=ratec0,
             withmorerec=1,
             ntotal=1000,taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
             ntype0=1,ntype1=1,
             nrp20=0.5,nrp21=0.5,ntchange=c(0,1),
             nrate10=rate10,nrate20=rate20,nrate30=rate30,nrate40=rate40,
             nrate50=rate50,nratec0=ratec0,
             nrate11=rate10,nrate21=rate20,nrate31=rate30,nrate41=rate40,
             nrate51=rate50,nratec1=ratec0,
             eps=1.0e-2,init=tcut*1.1,epsilon=0.001,maxiter=100)
```

**Arguments**

target	target number of events
y	observed times
z	observed treatment indicator when blinded=0, z=1 denotes the treatment group and 0 the control group
d	event indicator, 1=event, 0=censored, 2=no event or censored up to tcut, the data cut-point
tcut	the data cut-point
blinded	blinded=1 if the data is blinded,=0 if it is unblinded
type0	type of the crossover for the observed data in the control group
type1	type of the crossover for the observed data in the treatment group
rp20	re-randomization prob for the observed data in the control group
rp21	re-randomization prob for the observed data in the treatment group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as ratejk, j=1,2,3,4,5,c; k=0,1
rate10	Hazard before crossover for the old subjects in the control group
rate20	Hazard after crossover for the old subjects in the control group
rate30	Hazard for time to crossover for the old subjects in the control group
rate40	Hazard after crossover for the old subjects in the control group for complex case
rate50	Hazard after crossover for the old subjects in the control group for complex case
ratec0	Hazard for time to censoring for the old subjects in the control group
rate11	Hazard before crossover for the old subjects in the treatment group

rate21	Hazard after crossover for the old subjects in the treatment group
rate31	Hazard for time to crossover for the old subjects in the treatment group
rate41	Hazard after crossover for the old subjects in the treatment group for complex case
rate51	Hazard after crossover for the old subjects in the treatment group for complex case
ratec1	Hazard for time to censoring for the old subjects in the treatment group
withmorerec	withmorerec=1 if more subjects are needed to be recruited; =0 otherwise
ntotal	total number of the potential new subjects
taur	recruitment time for the potential new subjects
u	Piecewise constant recruitment rate for the potential new subjects
ut	Recruitment intervals for the potential new subjects
pi1	Allocation probability to the treatment group for the potential new subjects
ntype0	type of the crossover for the potential new subjects in the control group
ntype1	type of the crossover for the potential new subjects in the treatment group
nrp20	re-randomization prob for the potential new subjects in the control group
nrp21	re-randomization prob for the potential new subjects in the treatment group
ntchange	A strictly increasing sequence of time points at which the event rates changes. The first element of ntchange must be zero. It must have the same length as nratejk, j=1,2,3,4,5,c; k=0,1
nrate10	Hazard before crossover for the potential new subjects in the control group
nrate20	Hazard after crossover for the potential new subjects in the control group
nrate30	Hazard for time to crossover for the potential new subjects in the control group
nrate40	Hazard after crossover for the potential new subjects in the control group for complex case
nrate50	Hazard after crossover for the potential new subjects in the control group for complex case
nratec0	Hazard for time to censoring for the potential new subjects in the control group
nrate11	Hazard before crossover for the potential new subjects in the treatment group
nrate21	Hazard after crossover for the potential new subjects in the treatment group
nrate31	Hazard for time to crossover for the potential new subjects in the treatment group
nrate41	Hazard after crossover for the potential new subjects in the treatment group for complex case
nrate51	Hazard after crossover for the potential new subjects in the treatment group for complex case
nratec1	Hazard for time to censoring for the potential new subjects in the treatment group
eps	A small number representing the error tolerance when calculating the utility function

$$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$$

with  $l = 0, 1, 2$ .

init	initial value of the timeline estimate
epsilon	A small number representing the error tolerance when calculating the timeline.
maxiter	Maximum number of iterations when calculating the timeline

### Details

The hazard functions corresponding to `rate11,...,rate51,ratec1, rate10,...,rate50,ratec0` are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of `tchange`,  $t_m = \infty$ . Note that all the rates must have the same `tchange`. The hazard functions corresponding to `nrate11,...,nrate51,nratec1, nrate10,...,nrate50,nratec0` are all piecewise constant functions and all must have the same `ntchange`.

### Value

t1	the calculated timeline
dvalue	the number of events
dvprime	the derivative of the event cumulative function at time t1
tvar	the variance of the timeline estimator
ny	total number of subjects that could be in the study
eps	final tolerance
iter	Number of iterations performed
t1hist	the history of the iteration for timeline
dvaluehist	the history of the iteration for the event count
dvprimehist	the history of the iteration for the derivative of event count with respect to time

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

### References

Luo, et al. (2017)

### See Also

[pwe, rpwe, qpwe, pwecxpwf, indt](#)

**Examples**

```

n<-1000
target<-550
ntotal<-1000
pi1<-0.5
taur<-2.8
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
tchange<-c(0,1.873)
tcut<-2

####generate the data
E<-T<-C<-Z<-delta<-rep(0,n)
E<-rpwu(nr=n,u=u,ut=ut)$r
Z<-rbinom(n,1,pi1)
n1<-sum(Z)
n0<-sum(1-Z)
C[Z==1]<-rpwe(nr=n1,rate=rc1,tchange=tchange)$r
C[Z==0]<-rpwe(nr=n0,rate=rc0,tchange=tchange)$r
T[Z==1]<-rpwecx(nr=n1,rate1=r11,rate2=r21,rate3=r31,
               rate4=r41,rate5=r51,tchange=tchange,type=1)$r
T[Z==0]<-rpwecx(nr=n0,rate1=r10,rate2=r20,rate3=r30,
               rate4=r40,rate5=r50,tchange=tchange,type=1)$r
y<-pmin(pmin(T,C),tcut-E)
y1<-pmin(C,tcut-E)
delta[T<=y]<-1
delta[C<=y]<-0
delta[tcut-E<=y & tcut-E>0]<-2
delta[tcut-E<=y & tcut-E<=0]<--1

ys<-y[delta>-1]
Zs<-Z[delta>-1]
ds<-delta[delta>-1]

nplus<-sum(delta==1)
nd0<-sum(ds==0)
nd1<-sum(ds==1)
nd2<-sum(ds==2)

ntaur<-taur-tcut
nu<-c(1/ntaur,1/ntaur)

```

```

nut<-c(ntaur/2,ntaur)

###calculate the timeline at baseline
xt<-pwecxpufindt(target=target,ntotal=n,taur=taur,u=u,ut=ut,pi1=pi1,
  rate11=r11,rate21=r21,rate31=r31,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,ratec0=rc0,
  tchange=tchange,eps=0.001,init=taur,epsilon=0.000001,maxiter=100)
###calculate the timeline in study
yt<-instudyfindt(target=target,y=ys,z=Zs,d=ds,
  tcut=tcut,blinded=0,type1=1,type0=1,tchange=tchange,
  rate10=r10,rate20=r20,rate30=r30,ratec0=rc0,
  rate11=r11,rate21=r21,rate31=r31,ratec1=rc1,
  withmorerec=1,
  ntotal=nplus,taur=ntaur,u=nu,ut=nut,pi1=pi1,
  ntype1=1,ntype0=1,ntchange=tchange,
  nrate10=r10,nrate20=r20,nrate30=r30,nratec0=rc0,
  nrate11=r11,nrate21=r21,nrate31=r31,nratec1=rc1,
  eps=1.0e-2,init=2,epsilon=0.001,maxiter=100)

###timelines
c(yt$t1,xt$t1)
###standard errors of the timeline estimators
c(sqrt(yt$tvar/yt$ny),sqrt(xt$tvar/n))
###95 percent CIs
c(yt$t1-1.96*sqrt(yt$tvar/yt$ny),yt$t1+1.96*sqrt(yt$tvar/yt$ny))
c(xt$t1-1.96*sqrt(xt$tvar/n),xt$t1+1.96*sqrt(xt$tvar/n))

```

---

ovbeta

*calculate the overall log hazard ratio*


---

## Description

This will calculate the overall (log) hazard ratio accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

## Usage

```

ovbeta(tfix=2.0,taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
  rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),rate41=rate21,
  rate51=rate21,ratec1=c(0.5,0.6),
  rate10=rate11,rate20=rate10,rate30=rate31,rate40=rate20,
  rate50=rate20,ratec0=c(0.4,0.3),
  tchange=c(0,1),type1=1,type0=1,
  rp21=0.5,rp20=0.5,
  eps=1.0e-2,veps=1.0e-2,
  beta0=0,epsbeta=1.0e-4,iterbeta=25)

```

**Arguments**

<code>tfix</code>	The time point where the overall log hazard ratio is computed.
<code>taur</code>	Recruitment time
<code>u</code>	Piecewise constant recruitment rate
<code>ut</code>	Recruitment intervals
<code>pi1</code>	Allocation probability for the treatment group
<code>rate11</code>	Hazard before crossover for the treatment group
<code>rate21</code>	Hazard after crossover for the treatment group
<code>rate31</code>	Hazard for time to crossover for the treatment group
<code>rate41</code>	Hazard after crossover for the treatment group for complex case
<code>rate51</code>	Hazard after crossover for the treatment group for complex case
<code>ratec1</code>	Hazard for time to censoring for the treatment group
<code>rate10</code>	Hazard before crossover for the control group
<code>rate20</code>	Hazard after crossover for the control group
<code>rate30</code>	Hazard for time to crossover for the control group
<code>rate40</code>	Hazard after crossover for the control group for complex case
<code>rate50</code>	Hazard after crossover for the control group for complex case
<code>ratec0</code>	Hazard for time to censoring for the control group
<code>tchange</code>	A strictly increasing sequence of time points at which the event rates changes. The first element of <code>tchange</code> must be zero. It must have the same length as <code>rate11</code> , <code>rate21</code> , <code>rate31</code> , etc.
<code>type1</code>	Type of crossover in the treatment group
<code>type0</code>	Type of crossover in the control group
<code>rp21</code>	re-randomization prob in the treatment group
<code>rp20</code>	re-randomization prob in the control group
<code>eps</code>	A small number representing the error tolerance when calculating the utility function
	$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$
	with $l = 0, 1, 2$ .
<code>veps</code>	A small number representing the error tolerance when calculating the Fisher information.
<code>beta0</code>	The starting value of the Newton-Raphson iterative procedure.
<code>epsbeta</code>	Absolute tolerance when calculating the overall log hazard ratio.
<code>iterbeta</code>	Maximum number of iterations when calculating the overall log hazard ratio.

**Details**

The hazard functions corresponding to `rate11`, ..., `rate51`, `ratec1`, `rate10`, ..., `rate50`, `ratec0` are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of `tchange`,  $t_m = \infty$ . Note that all the rates must have the same `tchange`.



**Value**

b1	The overall log hazard ratio
hr	The overall hazard ratio
err	Error at the last iterative step
iter	Number of iterations performed
bhist	The overall log hazard ratio at each step
xnum	The expected score function at each step
xdenom	The Fisher information at each step
atsupp	The grids used to cut the interval $[0, t_{fix}]$ in order to approximate the Fisher information

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[pwe](#), [rpwe](#), [qpwe](#)

**Examples**

```
taur<-1.2
u<-c(1/taur, 1/taur)
ut<-c(taur/2, taur)
r11<-c(1, 0.5)
r21<-c(0.5, 0.8)
r31<-c(0.7, 0.4)
r41<-r51<-r21
rc1<-c(0.5, 0.6)
r10<-c(1, 0.7)
r20<-c(0.5, 1)
r30<-c(0.3, 0.4)
r40<-r50<-r20
rc0<-c(0.2, 0.4)
getbeta<-ovbeta(tfix=2.0, taur=taur, u=u, ut=ut, pi1=0.5,
  rate11=r11, rate21=r21, rate31=r31, rate41=r41, rate51=r51, ratec1=rc1,
  rate10=r10, rate20=r20, rate30=r30, rate40=r40, rate50=r50, ratec0=rc0,
  tchange=c(0, 1), type1=1, type0=1, eps=1.0e-2, veps=1.0e-2, beta0=0, epsbeta=1.0e-4, iterbeta=25)
getbeta$b1
```

---

overallcov	<i>calculate the overall covariance</i>
------------	---

---

### Description

This will calculate the overall covariance accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

### Usage

```
overallcov(tfix=2.0, tfix0=1.0, taur=5, u=c(1/taur, 1/taur), ut=c(taur/2, taur), pi1=0.5,
           rate11=c(1, 0.5), rate21=rate11, rate31=c(0.7, 0.4),
           rate41=rate21, rate51=rate21, ratec1=c(0.5, 0.6),
           rate10=c(1, 0.7), rate20=rate10, rate30=rate31,
           rate40=rate20, rate50=rate20, ratec0=ratec1,
           tchange=c(0, 1), type1=1, type0=1,
           rp21=0.5, rp20=0.5,
           eps=1.0e-2, veps=1.0e-2, beta=0, beta0=0)
```

### Arguments

tfix	The upper point where the overall covariance is computed.
tfix0	The lower point where the overall covariance is computed.
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.

type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	A small number representing the error tolerance when calculating the utility function

$$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$$

with  $l = 0, 1, 2$ .

veps	A small number representing the error tolerance when calculating the Fisher information.
beta	The value at which the covaraince is computed, upper bound
beta0	The value at which the covaraince is computed, lower bound

### Details

The hazard functions corresponding to `rate11,...,rate51,ratec1, rate10,...,rate50,ratec0` are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of `tchange`,  $t_m = \infty$ . Note that all the rates must have the same `tchange`.

### Value

covbeta	The covariance the score functions
covbeta1	The first part of the cov
covbeta2	The second part of the cov
covbeta3	The third part of the cov
covbeta4	The fourth part of the cov
EA1	The first score function
EA2	The second score function

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

### References

Luo, et al. (2017)

### See Also

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#)

**Examples**

```

taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
getcov<-overallcov(tfix=2.0,tfix0=1.0,taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,
  rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,
  rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,
  eps=1.0e-2,veps=1.0e-2,beta=0,beta0=0)
getcov$covbeta

```

---

overallcovp1

*calculate the first part of the overall covariance*


---

**Description**

This will calculate the first part of the overall covariance accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```

overallcovp1(tfix=2.0,tfix0=1.0,taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
  rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
  rate41=rate21,rate51=rate51,ratec1=c(0.5,0.6),
  rate10=rate11,rate20=rate10,rate30=rate31,
  rate40=rate20,rate50=rate20,ratec0=ratec1,
  tchange=c(0,1),type1=1,type0=1,
  rp21=0.5,rp20=0.5,
  eps=1.0e-2,veps=1.0e-2,beta=0,beta0=0)

```

**Arguments**

tfix	The upper point where the overall covariance is computed.
tfix0	The lower point where the overall covariance is computed.
taur	Recruitment time
u	Piecewise constant recruitment rate

ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	A small number representing the error tolerance when calculating the utility function
	$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$
	with $l = 0, 1, 2$ .
veps	A small number representing the error tolerance when calculating the Fisher information.
beta	The value at which the covaraince is computed, upper bound
beta0	The value at which the covaraince is computed, lower bound

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

### Value

covbeta1	The first part of the covariance
EA1	The first score function

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[pwe, rpwe, qpwe, ovbeta, innervar](#)

**Examples**

```

taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
getcov1<-overallcovp1(tfix=2.0,tfix0=1.0,taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,
  rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,
  rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,
  eps=1.0e-2,veps=1.0e-2,beta=0,beta0=0)
getcov1$covbeta1

```

---

overallcovp2

*calculate the other parts of the overall covariance*

---

**Description**

This will calculate the other parts of the overall covariance accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```
overallcovp2(tfix=2.0,tfix0=1.0,taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
rate41=rate21,rate51=rate51,ratec1=c(0.5,0.6),
rate10=rate11,rate20=rate10,rate30=rate31,
rate40=rate20,rate50=rate20,ratec0=ratec1,
tchange=c(0,1),type1=1,type0=1,
rp21=0.5,rp20=0.5,
eps=1.0e-2,veps=1.0e-2,beta=0,beta0=0)
```

**Arguments**

tfix	The upper point where the overall covariance is computed.
tfix0	The lower point where the overall covariance is computed.
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	A small number representing the error tolerance when calculating the utility function

$$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$$

with  $l = 0, 1, 2$ .

veps	A small number representing the error tolerance when calculating the Fisher information.
beta	The value at which the covaraince is computed, upper bound
beta0	The value at which the covaraince is computed, lower bound

### Details

The hazard functions corresponding to `rate11,...,rate51,ratec1, rate10,...,rate50,ratec0` are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of `tchange`,  $t_m = \infty$ . Note that all the rates must have the same `tchange`.

### Value

cov234	The other part of the covariance
covbeta2	The second part of the covariance
covbeta3	The third part of the covariance
covbeta4	The fourth part of the covariance
EA2	The second score function

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

### References

Luo, et al. (2017)

### See Also

[pwe, rpwe, qpwe, ovbeta, innervar](#)

### Examples

```
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
```



```

r40<-r50<-r20
rc0<-c(0.2,0.4)
getcov2<-overallcovp2(tfix=2.0,tfix0=1.0,taur=taur,u=u,ut=ut,pi1=0.5,
                      rate11=r11,rate21=r21,rate31=r31,
                      rate41=r41,rate51=r51,ratec1=rc1,
                      rate10=r10,rate20=r20,rate30=r30,
                      rate40=r40,rate50=r50,ratec0=rc0,
                      tchange=c(0,1),type1=1,type0=1,
                      eps=1.0e-2,veps=1.0e-2,beta=0,beta0=0)
getcov2

```

---

overallvar	<i>calculate the overall variance</i>
------------	---------------------------------------

---

### Description

This will calculate the overall variance accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

### Usage

```

overallvar(tfix=2.0,taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
           rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
           rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
           rate10=rate11,rate20=rate10,rate30=rate31,
           rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
           tchange=c(0,1),type1=1,type0=1,
           rp21=0.5,rp20=0.5,
           eps=1.0e-2,veps=1.0e-2,beta=0)

```

### Arguments

tfix	The time point where the overall variance is computed.
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group

rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	A small number representing the error tolerance when calculating the utility function
	$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$
	with $l = 0, 1, 2$ .
veps	A small number representing the error tolerance when calculating the Fisher information.
beta	The value at which the varaince is computed.

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

### Value

vbeta	The variance of the overall log hazard ratio at the specified beta
vs	The variance of the score function at the specified beta
xdenom	Fisher information at the specified beta
EA	value of the score function
EA2	The first part of the variance
AB	Half of the second part of the variance

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

## References

Luo, et al. (2017)

## See Also

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#)

## Examples

```

taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
###variance with beta=0, calculate log-rank variance under the alternative
vbeta0<-overallvar(tfix=2.0,taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,eps=1.0e-2,veps=1.0e-2,beta=0)

###variance with beta=0, calculate log-rank variance under the alternative
###Estimate the overall beta
getbeta<-ovbeta(tfix=2.0,taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,eps=1.0e-2,veps=1.0e-2,beta0=0,
  epsbeta=1.0e-4,iterbeta=25)
vbeta<-overallvar(tfix=2.0,taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,eps=1.0e-2,veps=1.0e-2,beta=getbeta$B1)
cbind(vbeta0$vs,vbeta$vs)

```

---

pwe

*Piecewise exponential distribution: hazard, cumulative hazard, density, distribution, survival*

---

## Description

This will provide the related functions of the specified piecewise exponential distribution.

**Usage**

```
pwe(t=seq(0,5,by=0.5),rate=c(0,5,0.8),tchange=c(0,3))
```

**Arguments**

t	A vector of time points.
rate	A vector of event rates
tchange	A strictly increasing sequence of time points at which the event rate changes. The first element of tchange must be zero. It must have the same length as rate.

**Details**

Let  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$  be the hazard function, where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of *rate* and  $t_0, \dots, t_{m-1}$  are the corresponding elements of *tchange*,  $t_m = \infty$ . The cumulative hazard function

$$\Lambda(t) = \sum_{j=1}^m \lambda_j (t \wedge t_j - t \wedge t_{j-1}),$$

the survival function  $S(t) = \exp\{-\Lambda(t)\}$ , the distribution function  $F(t) = 1 - S(t)$  and the density function  $f(t) = \lambda(t)S(t)$ .

**Value**

hazard	Hazard function
cumhazard	Cumulative hazard function
density	Density function
dist	Distribution function
surv	Survival function

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[rpwe](#), [qpwe](#)

**Examples**

```
t<-seq(0,3,by=0.1)
rate<-c(0.6,0.3)
tchange<-c(0,1.75)
pwefun<-pwe(t=t,rate=rate,tchange=tchange)
pwefun
```

---

pwecx	<i>Various function for piecewise exponential distribution with crossover effect</i>
-------	--

---

**Description**

This will calculate the functions according to the piecewise exponential distribution with crossover

**Usage**

```
pwecx(t=seq(0,10,by=0.5),rate1=c(1,0.5),rate2=rate1,rate3=c(0.7,0.4),
      rate4=rate2,rate5=rate2,tchange=c(0,1),type=1,rp2=0.5,eps=1.0e-2)
```

**Arguments**

t	a vector of time points
rate1	piecewise constant event rate before crossover
rate2	piecewise constant event rate after crossover
rate3	piecewise constant event rate for crossover
rate4	additional piecewise constant event rate for more complex crossover
rate5	additional piecewise constant event rate for more complex crossover
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates rate1 to rate5 and tchange must have the same length.
type	type of crossover, i.e. 1: markov, 2: semi-markov, 3: hybrid case 1(as indicated in the reference), 4: hybrid case 2, 5: hybrid case 3.
rp2	re-randomization prob
eps	tolerance

**Details**

More details

**Value**

hazard	Hazard function
cumhazard	Cumulative hazard function
density	Density function
dist	Distribution function
surv	Survival function

**Note**

This provides a random number generator of the piecewise exponential distribution with crossover

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**See Also**

[rpwe](#)

**Examples**

```
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
r5<-c(0.4,0.5)
pwexcfun<-pwecx(t=seq(0,10,by=0.5),rate1=r1,rate2=r2,rate3=r3,rate4=r4,
rate5=r5,tchange=c(0,1),type=1,eps=1.0e-2)
pwexcfun$urv
```

---

pwexccens

*Integration of the density of piecewise exponential distribution with crossover effect and the censoring function*

---

**Description**

This will calculate the functions according to the piecewise exponential distribution with crossover

**Usage**

```
pwexccens(t=seq(0,10,by=0.5),rate1=c(1,0.5),rate2=rate1,
rate3=c(0.7,0.4),rate4=rate2,rate5=rate2,ratec=c(0.2,0.3),
tchange=c(0,1),type=1,rp2=0.5,eps=1.0e-2)
```

**Arguments**

t	a vector of time points
rate1	piecewise constant event rate before crossover
rate2	piecewise constant event rate after crossover
rate3	piecewise constant event rate for crossover
rate4	additional piecewise constant event rate for more complex crossover
rate5	additional piecewise constant event rate for more complex crossover
ratec	censoring piecewise constant event rate
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates rate1 to ratec and tchange must have the same length.
type	type of crossover, i.e. markov, semi-markov and hybrid
rp2	re-randomization prob
eps	tolerance

**Details**

This is to calculate the function (and its derivative)

$$\xi(t) = \int_0^t \tilde{f}(s) S_C(s) ds,$$

where  $S_C$  is the piecewise exponential survival function of the censoring time, defined by tchange and ratec, and  $\tilde{f}$  is the density for the event distribution subject to crossover defined by tchange, rate1 to rate5 and type.

**Value**

du	the function
duprime	its derivative
s	the survival function of $\tilde{f}$
sc	the survival function $S_C$

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[rpwe](#)

**Examples**

```

r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
r5<-c(0.4,0.5)
rc<-c(0.5,0.6)
exu<-pwecxcens(t=seq(0,10,by=0.5),rate1=r1,rate2=r2,
               rate3=r3,rate4=r4,rate5=r5,ratec=rc,
               tchange=c(0,1),type=1,eps=1.0e-2)
c(exu$du,exu$duprime)

```

pwecxpwu

*Integration of the density of piecewise exponential distribution with crossover effect, censoring and recruitment function*

**Description**

This will calculate the functions according to the piecewise exponential distribution with crossover

**Usage**

```

pwecxpwu(t=seq(0,10,by=0.5),taur=5,
          u=c(1/taur,1/taur),ut=c(taur/2,taur),
          rate1=c(1,0.5),rate2=rate1,rate3=c(0.7,0.4),
          rate4=rate2,rate5=rate2,ratec=c(0.5,0.6),
          tchange=c(0,1),type=1,rp2=0.5,eps=1.0e-2)

```

**Arguments**

t	a vector of time points
taur	recruitment time
u	recruitment rate
ut	recruitment interval, must have the same length as u
rate1	piecewise constant event rate before crossover
rate2	piecewise constant event rate after crossover
rate3	piecewise constant event rate for crossover
rate4	additional piecewise constant event rate for more complex crossover
rate5	additional piecewise constant event rate for more complex crossover
ratec	censoring piecewise constant event rate
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates rate1 to ratec and tchange must have the same length.
type	type of crossover, i.e. markov, semi-markov and hybrid
rp2	re-randomization prob
eps	tolerance



**Details**

This is to calculate the function (and its derivative)

$$\xi(t) = \int_0^t G_E(t-s)\tilde{f}(s)S_C(s)ds,$$

where  $G_E$  is the accrual function defined by taur, u and ut,  $S_C$  is the piecewise exponential survival function of the censoring time, defined by tchange and ratec, and  $\tilde{f}$  is the density for the event distribution subject to crossover defined by tchange, rate1 to rate5 and type.

**Value**

du	the function
duprime	its derivative

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[rpwe](#)

**Examples**

```
taur<-2
u<-c(0.6,0.4)
ut<-c(1,2)
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
r5<-c(0.4,0.5)
rc<-c(0.5,0.6)
exu<-pwexpwu(t=seq(0,10,by=0.5),taur=taur,u=u,ut=ut,
             rate1=r1,rate2=r2,rate3=r3,rate4=r4,rate5=r5,ratec=rc,
             tchange=c(0,1),type=1,eps=1.0e-2)
c(exu$du,exu$duprime)
```

---

pwecxpwufindt                      *calculate the timeline when certain number of events accumulates*

---

### Description

This will calculate the timeline from study inception accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

### Usage

```
pwecxpwufindt(target=400, ntotal=1000, taur=5, u=c(1/taur, 1/taur), ut=c(taur/2, taur), pi1=0.5,
              rate11=c(1, 0.5), rate21=c(0.8, 0.9), rate31=c(0.7, 0.4),
              rate41=rate21, rate51=rate21, ratec1=c(0.5, 0.6),
              rate10=c(1, 0.7), rate20=c(0.9, 0.7), rate30=c(0.4, 0.6),
              rate40=rate20, rate50=rate20, ratec0=c(0.3, 0.3),
              tchange=c(0, 1), type1=1, type0=1,
              rp21=0.5, rp20=0.5, eps=1.0e-2,
              init=taur, epsilon=0.000001, maxiter=100)
```

### Arguments

target	target number of events
ntotal	total number of subjects
taur	recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.

type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	A small number representing the error tolerance when calculating the utility function

$$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$$

with  $l = 0, 1, 2$ .

init	initital value of the timeline estimate
epsilon	A small number representing the error tolerance when calculating the timeline.
maxiter	Maximum number of iterations when calculating the timeline

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of *tchange*,  $t_m = \infty$ . Note that all the rates must have the same *tchange*.

### Value

t1	the calculated timeline
tvar	the true variance of the timeline estimator
eps	final tolerance
iter	Number of iterations performed

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

### References

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

### See Also

[pwe](#), [rpwe](#), [qpwe](#), [instudyfindt](#)

**Examples**

```

target<-400
ntotal<-2000
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
gettimeline<-pwexpwufindt(target=target,ntotal=ntotal,
                           taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
                           rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
                           rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
                           tchange=c(0,1),type1=1,type0=1,eps=1.0e-2,init=taur,epsilon=0.000001,maxiter=100)
gettimeline$t1

```

---

pwexpwuforvar

*calculate the utility function used for variance calculation*

---

**Description**

This is a utility function to calculate the overall variance accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```

pwexpwuforvar(tfix=10,t=seq(0,10,by=0.5),taur=5,u=c(1/taur,1/taur),ut=c(taur/2,taur),
              rate1=c(1,0.5),rate2=rate1,rate3=c(0.7,0.4),rate4=rate2,rate5=rate2,ratec=c(0.5,0.6),
              tchange=c(0,1),type=1,rp2=0.5,eps=1.0e-2)

```

**Arguments**

tfix	The upper point where the integral is computed.
t	A vector of lower bounds where the integral is computed.
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
rate1	Hazard before crossover
rate2	Hazard after crossover

rate3	Hazard for time to crossover
rate4	Hazard after crossover for complex case
rate5	Hazard after crossover for complex case
ratec	Hazard for time to censoring
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate1, rate2, rate3, etc.
type	Type of crossover
rp2	re-randomization prob
eps	A small number representing the error tolerance when calculating the utility function

$$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$$

with  $l = 0, 1, 2$ .

**Details**

This is to calculate the function

$$B_l(t, s) = \int_0^s x^l G_E(t - x) \tilde{f}(x) S_C(x) dx,$$

where  $G_E$  is the accrual function defined by taur, u and ut,  $S_C$  is the piecewise exponential survival function of the censoring time, defined by tchange and ratec, and  $\tilde{f}$  is the density for the event distribution subject to crossover defined by tchange, rate1 to rate5 and type. This function is useful when calculating the overall variance and covariance.

**Value**

f0	the integral when $l = 0$
f1	the integral when $l = 1$

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#)

**Examples**

```

taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
getf<-pwecxpuforvar(tfix=3,t=seq(0,3,by=1),taur=taur,u=u,ut=ut,
                    rate1=r11,rate2=r21,rate3=r31,rate4=r41,rate5=r51,ratec=rc1,
                    tchange=c(0,1),type=1,eps=1.0e-2)
getf

```

pwefv2

*A utility function***Description**

This will  $\int_0^t s^k \lambda_1(s) S_2(s) ds$  where  $k=0,1,2$  and  $\text{rate1}=\lambda_1$  and  $S_2$  has hazard rate2

**Usage**

```

pwefv2(t=seq(0,5,by=0.5),rate1=c(0,5,0.8),
       rate2=rate1,tchange=c(0,3),eps=1.0e-2)

```

**Arguments**

t	A vector of time points
rate1	piecewise constant event rate
rate2	piecewise constant event rate
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates and tchange must have the same length.
eps	tolerance

**Details**

Let  $h_1, h_2$  correspond to  $\text{rate1}, \text{rate2}$ , and  $H_1, H_2$  be the corresponding survival functions. This function will calculate

$$\int_0^t s^k h_1(s) H_2(s) ds, \quad k = 0, 1, 2.$$

**Value**

f0	values when $k = 0$
f1	values when $k = 1$
f2	values when $k = 2$

**Note**

This will provide the number of events.

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**See Also**

[rpwe](#)

**Examples**

```
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
tchange<-c(0,1.75)
pwefun<-pwefv2(t=seq(0,5,by=0.5),rate1=r1,rate2=r2,
               tchange=tchange,eps=1.0e-2)
pwefun
```

---

pwefvplus

*A utility function*

---

**Description**

This will calculate the more complex integration accounting for crossover

**Usage**

```
pwefvplus(t=seq(0,5,by=0.5),rate1=c(0,5,0.8),rate2=rate1,
          rate3=c(0.1,0.2),rate4=rate2,rate5=rate2,
          rate6=c(0.5,0.3),tchange=c(0,3),type=1,
          rp2=0.5,eps=1.0e-2)
```

**Arguments**

t	A vector of time points
rate1	piecewise constant event rate
rate2	piecewise constant event rate
rate3	piecewise constant event rate
rate4	additional piecewise constant
rate5	additional piecewise constant
rate6	piecewise constant event rate for censoring
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates and tchange must have the same length.
type	type of the crossover, markov, semi-markov and hybrid
rp2	re-randomization prob
eps	tolerance

**Details**

Let  $h_1, \dots, h_6$  correspond to rate1,...,rate6, and  $H_1, \dots, H_6$  be the corresponding survival functions. Also let  $\pi_2 = \text{rp2}$ . when type=1, we calculate

$$\int_0^t s^k h_2(s) H_2(s) H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) / H_2(u) du ds;$$

when type=2, we calculate

$$\int_0^t s^k H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) h_2(s-u) H_2(s-u) du ds;$$

when type=3, we calculate the sum of

$$\pi_2 \int_0^t s^k H_4^{1-\pi_2}(s) H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) h_2(s-u) H_2^{\pi_2}(s-u) / H_4^{1-\pi_2}(u) du ds$$

and

$$(1 - \pi_2) \int_0^t s^k h_4(s) H_4^{1-\pi_2}(s) H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) H_2^{\pi_2}(s-u) / H_4^{1-\pi_2}(u) du ds;$$

when type=4, we calculate the sum of

$$\pi_2 \int_0^t s^k H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) h_2(s-u) H_2(s-u) du ds$$

and

$$(1 - \pi_2) \int_0^t s^k h_4(s) H_4(s) H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) / H_4(u) du ds;$$

when type=5, we calculate the sum of

$$\pi_2 \int_0^t s^k H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) h_2(s-u) H_2(s-u) du ds$$

and

$$(1 - \pi_2) \int_0^t s^k H_6(s) \int_0^s h_3(u) H_1(u) H_3(u) h_4(s-u) H_4(s-u) du ds.$$



**Value**

f0	values when $k = 0$
f1	values when $k = 1$
f2	values when $k = 2$

**Note**

This provides the result of the complex integration

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**See Also**

[rpwe](#)

**Examples**

```
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
r5<-c(0.4,0.5)
r6<-c(0.4,0.5)
tchange<-c(0,1.75)
pwefun<-pwefvplus(t=seq(0,5,by=0.5),rate1=r1,rate2=r2,rate3=r3,
                 rate4=r4,rate5=r5,rate6=r6,
                 tchange=c(0,3),type=1,eps=1.0e-2)
pwefun
```

---

pwepower

*Calculating the powers of various the test statistics for superiority trials*

---

**Description**

This will calculate the powers for the test statistics accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```
pwepower(t=seq(0.1,3,by=0.5),alpha=0.05,twosided=1,taur=1.2,
         u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
         rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
         rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
         rate10=rate11,rate20=rate10,rate30=rate31,
         rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
         tchange=c(0,1),type1=1,type0=1,rp21=0.5,rp20=0.5,
         eps=1.0e-2,veps=1.0e-2,epsbeta=1.0e-4,iterbeta=25,
         n=1000)
```

**Arguments**

t	a vector of time points at which power is calculated, t must be positive
alpha	type-1 error rate
twosided	twosided test or not
taur	Recruitment time
u	Piecewise constant recuitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob for the treatment group
rp20	re-randomization prob for the control group
eps	error tolerance

veps	error tolerance for calculating variance
epsbeta	error tolerance for calculating overall log HR
iterbeta	maximum number of iterations for calculating overall log HR
n	total number of subjects

### Details

The hazard functions corresponding to `rate11,...,rate51,ratec1, rate10,...,rate50,ratec0` are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of `tchange`,  $t_m = \infty$ . Note that all the rates must have the same `tchange`.

### Value

`power` powers for various test statistics. Columns 2-6 are for log-rank and columns 12-16 are for cox model. Column 2 is the exact power based on log-rank/score test; column 3 uses variance approximated by Fisher information, i.e. Lakatos's method; column 4 uses approximated Fisher info by number of events i.e.  $4/D(t)$ ; column 5 uses approximated Fisher info by assuming exp dist.  $1/D1(t)+1/D0(t)$ ; column 6 uses Fisher information at beta. Column 12 is the exact power based on Wald test; column 13 uses variance approximated by Fisher information; column 14 uses approximated Fisher info by number of events i.e.  $4/D(t)$ ; column 15 uses approximated Fisher info by assuming exp dist.  $1/D1(t)+1/D0(t)$ ; column 16 uses Fisher information at beta=0.

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

### References

Luo, et al. (2017)

### See Also

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#), [pwepowerni](#), [pwepowereq](#)

### Examples

```
t<-seq(3,6,by=1)
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(0.2,0.1)
r21<-r11
r31<-c(0.03,0.02)
```

```

r41<-r51<-r21
rc1<-c(0.01,0.02)
r10<-c(0.2,0.2)
r20<-r10
r30<-c(0.02,0.01)
r40<-r50<-r20
rc0<-c(0.02,0.01)
getpower<-pwepower(t=t,alpha=0.05,twosided=1,taur=taur,u=u,ut=ut,pi1=0.5,
                    rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
                    rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
                    tchange=c(0,1),type1=1,type0=1,n=1000)
###powers at each time point
cbind(t,getpower$power[,c(2:4,12:14)])

```

---

pwepowereq

*Calculating the powers of various the test statistics for equivalence trials*

---

### Description

This will calculate the powers for the test statistics accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

### Usage

```

pwepowereq(t=seq(0.1,3,by=0.5),uppermargin=1.3,lowermargin=1/uppermargin,
            alpha=0.05,taur=1.2,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
            rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
            rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
            rate10=rate11,rate20=rate10,rate30=rate31,
            rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
            tchange=c(0,1),type1=1,type0=1,
            rp21=0.5,rp20=0.5,eps=1.0e-2,veps=1.0e-2,
            epsbeta=1.0e-4,iterbeta=25,n=1000)

```

### Arguments

t	a vector of time points at which power is calculated, t must be positive
uppermargin	the upper margin for the hazard ratio
lowermargin	the lower margin for the hazard ratio
alpha	type-1 error rate
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group

rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	error tolerance
veps	error tolerance for calculating variance
epsbeta	error tolerance for calculating overall log HR
iterbeta	maximum number of iterations for calculating overall log HR
n	total number of subjects

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

### Value

power                      powers for cox model. First column is the more accurate power, second column is the power assuming the Fisher information equal to the variance of beta

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#), [pwepower](#), [pwepowerni](#)

**Examples**

```
t<-seq(3,6,by=1)
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(0.2,0.1)
r21<-r11
r31<-c(0.03,0.02)
r41<-r51<-r21
rc1<-c(0.01,0.02)
r10<-c(0.2,0.2)
r20<-r10
r30<-c(0.02,0.01)
r40<-r50<-r20
rc0<-c(0.02,0.01)
getpowereq<-pwepowereq(t=t,uppermargin=1.3,lowermargin=0.8,alpha=0.05,taur=taur,
u=u,ut=ut,pi1=0.5,rate11=r11,rate21=r21,rate31=r31,
rate41=r41,rate51=r51,ratec1=rc1,
rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
tchange=c(0,1),type1=1,type0=1,n=1000)
###powers at each time point
cbind(t,getpowereq$power[,1:3])
```

---

pwepowerfindt

*Calculating the timepoint where a certain power of the specified test statistics is obtained*

---

**Description**

This will calculate the timepoint where a certain power of the specified test statistics is obtained accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```
pwepowerfindt(power=0.9,alpha=0.05,twosided=1,tupp=5,tlow=1,taur=1.2,
u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
rate10=rate11,rate20=rate10,rate30=rate31,
rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
tchange=c(0,1),type1=1,type0=1,
```

```
rp21=0.5, rp20=0.5, eps=1.0e-2, veps=1.0e-2,
epsbeta=1.0e-04, iterbeta=25,
n=1000, testtype=1, maxiter=20, itereps=0.001)
```

### Arguments

power	the desired power
alpha	type-1 error
twosided	twoside test or not
tupp	an upper time point where the power should be larger than power
tlow	a lower time point where the power should be smaller than power
taur	recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	error tolerance
veps	error tolerance for calculating variance
epsbeta	error tolerance for calculating overall log HR
iterbeta	maximum number of iterations for calculating overall log HR
n	total number of subjects
testtype	test statistics, =1 log-rank;=2 Cox model; =3 log-rank with robust variance
maxiter	maximum number of bi-section iterations
itereps	error tolerance of power

**Details**

The hazard functions corresponding to `rate11`, ..., `rate51`, `ratec1`, `rate10`, ..., `rate50`, `ratec0` are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of `tchange`,  $t_m = \infty$ . Note that all the rates must have the same `tchange`.

**Value**

<code>testtype</code>	type of statistic, =1 log-rank;=2 Cox model; =3 log-rank with robust variance
<code>time</code>	time calculated when the iterations stop
<code>power</code>	the power at time
<code>err</code>	distance from the desired power
<code>k</code>	number of bi-section iterations performed

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#)

**Examples**

```
t<-seq(3,6,by=1)
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(0.2,0.1)
r21<-r11
r31<-c(0.03,0.02)
r41<-r51<-r21
rc1<-c(0.01,0.02)
r10<-c(0.2,0.2)
r20<-r10
r30<-c(0.02,0.01)
r40<-r50<-r20
rc0<-c(0.02,0.01)
getpower<-pwepower(t=t,alpha=0.05,twosided=1,taur=taur,u=u,ut=ut,pi1=0.5,
rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
```



```

                                tchange=c(0,1),type1=1,type0=1,n=1000)
###powers at each time point
cbind(t,getpower$power[,1:3])

###90% power should be in (3,3.5)
getpwtime<-pwepowerfindt(power=0.9,alpha=0.05,twosided=1,tupp=3.5,tlow=3,taur=taur,
  u=u,ut=ut,pi1=0.5,rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,n=1000,testtype=1,maxiter=30)
getpwtime

```

pwepowerni

*Calculating the powers of various the test statistics for non-inferiority trials*

### Description

This will calculate the powers for the test statistics accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

### Usage

```

pwepowerni(t=seq(0.1,3,by=0.5),nimargin=1.3,alpha=0.05,twosided=0,taur=1.2,
  u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
  rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
  rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
  rate10=rate11,rate20=rate10,rate30=rate31,
  rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
  tchange=c(0,1),type1=1,type0=1,
  rp21=0.5,rp20=0.5,eps=1.0e-2,veps=1.0e-2,
  epsbeta=1.0e-4,iterbeta=25,n=1000)

```

### Arguments

t	a vector of time points at which power is calculated, t must be positive
nimargin	the non-inferiority margin for the hazard ratio
alpha	type-1 error rate
twosided	twosided test or not
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group

rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	error tolerance
veps	error tolerance for calculating variance
epsbeta	error tolerance for calculating overall log HR
iterbeta	maximum number of iterations for calculating overall log HR
n	total number of subjects

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

### Value

power powers for cox model. First column is the more accurate power, second column is the power assuming the Fisher information equal to the variance of beta

### Note

Version 1.0 (7/19/2016)

### Author(s)

Xiaodong Luo

### References

Luo, et al. (2017)

**See Also**

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#), [pwepower](#), [pwepowereq](#)

**Examples**

```
t<-seq(3,6,by=1)
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(0.2,0.1)
r21<-r11
r31<-c(0.03,0.02)
r41<-r51<-r21
rc1<-c(0.01,0.02)
r10<-c(0.2,0.2)
r20<-r10
r30<-c(0.02,0.01)
r40<-r50<-r20
rc0<-c(0.02,0.01)
getpowerni<-pwepowerni(t=t,nimargin=1.3,alpha=0.05,twosided=1,taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,n=1000)
###powers at each time point
cbind(t,getpowerni$power[,1:3])
```

---

pwesim

*simulating the test statistics*

---

**Description**

This will simulate the test statistics accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```
pwesim(t=seq(1,2,by=0.1),taur=1.2,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
  rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
  rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
  rate10=rate11,rate20=rate10,rate30=rate31,
  rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
  tchange=c(0,1),type1=1,type0=1,
  rp21=0.5,rp20=0.5,
  n=1000,rn=200,testtype=c(1,2,3,4))
```

**Arguments**

t	a vector of time points
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
n	number of subjects
rn	number of simulations
testtype	types of test statistics.

**Details**

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

**Value**

outr	test statistics at each time point and each simulation run
------	--

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[pwe, rpwe, qpwe, ovbeta, innervar](#)

**Examples**

```
taur<-1.2
u<-c(1/taur, 1/taur)
ut<-c(taur/2, taur)
r11<-c(1, 0.5)
r21<-c(0.5, 0.8)
r31<-c(0.7, 0.4)
r41<-r51<-r21
rc1<-c(0.5, 0.6)
r10<-c(1, 0.7)
r20<-c(0.5, 1)
r30<-c(0.3, 0.4)
r40<-r50<-r20
rc0<-c(0.2, 0.4)
ar<-pwesim(t=seq(1, 2, by=0.1), taur=taur, u=u, ut=ut, pi1=0.5,
  rate11=r11, rate21=r21, rate31=r31, rate41=r41, rate51=r51, ratec1=rc1,
  rate10=r10, rate20=r20, rate30=r30, rate40=r40, rate50=r50, ratec0=rc0,
  tchange=c(0, 1), type1=1, type0=1,
  n=300, rn=10)
```

---

pwu

*Piecewise uniform distribution: distribution*

---

**Description**

This will calculate the distribution function of the piecewise uniform distribution

**Usage**

```
pwu(t=seq(0, 1, by=0.1), u=c(0, 5, 0.5), ut=c(1, 2))
```

**Arguments**

t	a vector of time points
u	piecewise constant density
ut	a strictly increasing sequence of time points defining the pieces. The first element must be strictly greater than zero. u and ut must have the same length.

**Details**

Let  $f(t) = \sum_{j=1}^m u_j I(t_{j-1} < t \leq t_j)$  be the density function, where  $u_1, \dots, u_m$  are the corresponding elements of  $u$  and  $t_1, \dots, t_m$  are the corresponding elements of  $ut$  and  $t_0 = 0$ . The distribution function

$$F(t) = \sum_{j=1}^m u_j (t \wedge t_j - t \wedge t_{j-1}).$$

User must make sure that  $\sum_{j=1}^m u_j (t_j - t_{j-1}) = 1$  before using this function.

**Value**

dist	distribution
------	--------------

**Note**

This provides distribution of the piecewise uniform distribution

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[pwe](#)

**Examples**

```
t<-seq(-1,3,by=0.5)
u<-c(0.6,0.4)
ut<-c(1,2)
pwud<-pwu(t=t,u=u,ut=ut)
pwud
```

---

qpwe *Piecewise exponential distribution: quantile function*

---

**Description**

This will provide the quantile function of the specified piecewise exponential distribution

**Usage**

```
qpwe(p=seq(0, 1, by=0.1), rate=c(0, 5, 0.8), tchange=c(0, 3))
```

**Arguments**

p	a vector of probabilities
rate	piecewise constant event rate
tchange	time points at which event rate changes. This must be an strictly increasing sequence starting from zero. rate and tchange must have the same length.

**Details**

More details

**Value**

q	quantiles
---	-----------

**Note**

This provides the quantile function related to the piecewise exponential distribution

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

piecewise exponential

**Examples**

```
p<-seq(0, 1, by=0.1)
rate<-c(0.6, 0.3)
tchange<-c(0, 1.75)
pweq<-qpwe(p=p, rate=rate, tchange=tchange)
pweq
```

qpwu

*Piecewise uniform distribution: quantile function***Description**

This will provide the quantile function of the specified piecewise uniform distribution

**Usage**

```
qpwu(p=seq(0, 1, by=0.1), u=c(0, 5, 0.5), ut=c(1, 2))
```

**Arguments**

**p** a vector of probabilities

**u** piecewise constant density

**ut** time points at which event rate changes. This must be an strictly increasing sequence. ut and u must have the same length.

**Details**

Let  $f(t) = \sum_{j=1}^m u_j I(t_{j-1} < t \leq t_j)$  be the density function, where  $u_1, \dots, u_m$  are the corresponding elements of  $u$  and  $t_1, \dots, t_m$  are the corresponding elements of  $ut$  and  $t_0 = 0$ . The distribution function

$$F(t) = \sum_{j=1}^m u_j (t \wedge t_j - t \wedge t_{j-1}).$$

User must make sure that  $\sum_{j=1}^m u_j (t_j - t_{j-1}) = 1$  before using this function.

**Value**

**q** quantiles

**Note**

This provides the quantile function related to the piecewise uniform distribution

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

piecewise uniform



**Examples**

```
p<-seq(0,1,by=0.1)
u<-c(0.6,0.4)
ut<-c(1,2)
pwuq<-qpwu(p=p,u=u,ut=ut)
pwuq
```

---

rmstcov	<i>Calculation of the variance and covariance of estimated restricted mean survival time</i>
---------	--

---

**Description**

A function to calculate the variance and covariance of estimated restricted mean survival time using data from different cut-off points accounting for delayed treatment, discontinued treatment and non-uniform entry

**Usage**

```
rmstcov(t1cut=2.0,t1study=2.5,t2cut=3.0,t2study=3.5,taur=5,
        u=c(1/taur,1/taur),ut=c(taur/2,taur),
        rate1=c(1,0.5),rate2=rate1,rate3=c(0.7,0.4),
        rate4=rate2,rate5=rate2,ratec=c(0.5,0.6),
        tchange=c(0,1),type=1,rp2=0.5,
        eps=1.0e-2,veps=1.0e-2)
```

**Arguments**

t1cut	time point at which rmst is calculated
t1study	the study time point from first patient in, it must be larger than t1cut. This will be used for study monitoring.
t2cut	time point at which rmst is calculated. t2cut must be not smaller than t1cut.
t2study	the study time point from first patient in, it must be larger than t2cut. This will be used for study monitoring.
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
rate1	piecewise constant event rate before crossover
rate2	piecewise constant event rate after crossover
rate3	piecewise constant event rate for crossover
rate4	additional piecewise constant event rate for more complex crossover
rate5	additional piecewise constant event rate for more complex crossover
ratec	Hazard for time to censoring

tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates rate1 to ratec and tchange must have the same length.
type	type of crossover, 1=markov, 2=semi-markov, 3=hybrid
rp2	re-randomization probability to receive the rescue treatment when semi-markov crossover occurs. When it happens, the overall hazard will be $\pi_2 * r_2(t-s) + (1 - \pi_2) * r_4(t)$ , where $r_2$ is the hazard for the semi-markov rescue treatment and $r_4$ is hazard for the markov rescue treatment.
eps	A small number representing the error tolerance when calculating the utility function
	$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$
	with $l = 0, 1, 2$ .
veps	A small number representing the error tolerance when calculating the variance.

### Details

More details

### Value

t1cut	time point at which rmst is calculated
t1study	the study time point from first patient in, it must be larger than t1cut. This will be used for study monitoring.
t2cut	time point at which rmst is calculated. t2cut must be not smaller than t1cut.
t2study	the study time point from first patient in, it must be larger than t2cut. This will be used for study monitoring.
rmst	rmst at cut-point t1cut with study time t1study
rmst1	rmst at cut-point t2cut with study time t2study
rmstx	rmst at cut-point t1cut with study time t2study, which should be the same as rmst.
v	the variance of rmst
v1	the variance of rmst1
cov	the covariance of rmst and rmst1
cov1	another covariance of rmst and rmst1, should be the same as cov

### Note

This calculates the "true" variance and covariance of restricted mean survival times

### Author(s)

Xiaodong Luo

## References

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

## Examples

```
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
r5<-c(0.4,0.5)
rc<-c(0.1,0.1)
rmcov<-rmstcov(t1cut=2.0,t1study=2.5,t2cut=3.0,t2study=3.5,taur=5,
               rate1=r1,rate2=r2,rate3=r3,rate4=r4,rate5=r5,ratec=rc,
               tchange=c(0,1),type=1)
rmcov
```

---

rmsth	<i>Estimate the restricted mean survival time (RMST) and its variance from data</i>
-------	---

---

## Description

A function to estimate the restricted mean survival time (RMST) and its variance from data

## Usage

```
rmsth(y=c(1,2,3),d=c(1,1,0),tcut=2.0,eps=1.0e-08)
```

## Arguments

y	observed times
d	non-censoring indicators
tcut	time point at which rmst is calculated
eps	A small number representing the error tolerance when comparing the event times

## Details

More details

## Value

tcut	time point at which rmst is calculated
rmst	estimated RMST
var	estimated variance of rmst
vadd	estimated variance-covariance term of rmst

**Note**

This estimates the restricted mean survival time and its asymptotic variance

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**Examples**

```
lamt<-0.8
lamc<-0.4
n<-3000
tcut<-2.0
truermst<-(1-exp(-lamt*tcut))/lamt
tt<-rexp(n)/lamt
cc<-rexp(n)/lamc
yy<-pmin(tt,cc)
dd<-rep(1,n)
dd[tt>cc]<-0
aest<-rmsth(y=yy,d=dd,tcut=tcut)
aest
```

---

rmstpower

*Calculate powers at different cut-points based on difference of restricted mean survival times (RMST)*

---

**Description**

A function to calculate powers at different cut-points based on difference of restricted mean survival times (RMST) account for delayed treatment, discontinued treatment and non-uniform entry

**Usage**

```
rmstpower(tcut=2,tstudy=seq(tcut,tcut+2,by=0.5),alpha=0.05,twosided=1,
  taur=1.2,u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
  rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
  rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
  rate10=rate11,rate20=rate10,rate30=rate31,
  rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),
  tchange=c(0,1),type1=1,type0=1,rp21=0.5,rp20=0.5,
  eps=1.0e-2,veps=1.0e-2,n=1000)
```

**Arguments**

tcut	timepoint at which rmst is calculated
tstudy	a vector of study time points, which must be not smaller than tcut
alpha	type-1 error rate
twosided	twosided test=1 or not
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob for the treatment group
rp20	re-randomization prob for the control group
eps	error tolerance
veps	error tolerance for calculating variance
n	total number of subjects, both groups combined

**Details**

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of *tchange*,  $t_m = \infty$ . Note that all the rates must have the same *tchange*.

**Value**

power	power
rmst1	rmst in the treatment group
se1	standard error of the rmst in the treatment group
rmst0	rmst in the control group
se0	standard error of the rmst in the control group
drmst	rmst1-rmst0
sed	standard error of the mean difference

**Note**

This calculates the restricted mean survival times between the treatment and control groups and their standard errors

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**Examples**

```
tcut<-3.0
tstudy<-seq(3,6,by=1)
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(0.2,0.1)
r21<-r11
r31<-c(0.03,0.02)
r41<-r51<-r21
rc1<-c(0.01,0.02)
r10<-c(0.2,0.2)
r20<-r10
r30<-c(0.02,0.01)
r40<-r50<-r20
rc0<-c(0.02,0.01)
getrmst<-rmstpower(tcut=tcut,tstudy=tstudy,alpha=0.05,twosided=1,
  taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,rp21=0.5,rp20=0.5,n=1000)
###powers at each time point
cbind(tstudy,getrmst$power)
```

---

rmstpowerfindt	<i>Calculating the timepoint where a certain power of mean difference of RMSTs is obtained</i>
----------------	--

---

### Description

This will calculate the timepoint where a certain power of the mean difference of RMSTs is obtained accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

### Usage

```
rmstpowerfindt(power=0.9, alpha=0.05, twosided=1, tcut=2, tupp=5, tlow=3.0, taur=1.2,
  u=c(1/taur, 1/taur), ut=c(taur/2, taur), pi1=0.5,
  rate11=c(1, 0.5), rate21=rate11, rate31=c(0.7, 0.4),
  rate41=rate21, rate51=rate21, ratec1=c(0.5, 0.6),
  rate10=rate11, rate20=rate10, rate30=rate31,
  rate40=rate20, rate50=rate20, ratec0=c(0.6, 0.5),
  tchange=c(0, 1), type1=1, type0=1,
  rp21=0.5, rp20=0.5, eps=1.0e-2, veps=1.0e-2,
  n=1000, maxiter=20, itereps=0.001)
```

### Arguments

power	the desired power
alpha	type-1 error
twosided	twoside test or not
tcut	time point at which rmst is calculated
tupp	an upper study time point where the power should be larger than power
tlow	a lower study time point where the power should be smaller than power, tlow must be not smaller than tcut
taur	recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group

rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
eps	error tolerance
veps	error tolerance for calculating variance
n	total number of subjects
maxiter	maximum number of bi-section iterations
itereps	error tolerance of power

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of *tchange*,  $t_m = \infty$ . Note that all the rates must have the same *tchange*.

### Value

time	time calculated when the iterations stop
power	the power at time
err	distance from the desired power
k	number of bi-section iterations performed

### Note

Version 1.0 (8/8/2017)

### Author(s)

Xiaodong Luo

### References

Luo, et al. (2017)

### See Also

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#), [innervar](#)



**Examples**

```

tcut<-3.0
tstudy<-seq(3,6,by=0.2)
taur<-2
u<-c(0.3,0.7)
ut<-c(taur/2,taur)
r11<-c(0.2,0.1)
r21<-r11
r31<-c(0.03,0.02)
r41<-r51<-r21
rc1<-c(0.05,0.04)
r10<-c(0.22,0.22)
r20<-r10
r30<-c(0.02,0.01)
r40<-r50<-r20
rc0<-c(0.04,0.05)
ntotal<-1200
getrmst<-rmstpwr(tcut=tcut,tstudy=tstudy,alpha=0.05,twosided=1,
  taur=taur,u=u,ut=ut,pi1=0.5,
  rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,rp21=0.5,rp20=0.5,n=ntotal)
###powers at each time point
cbind(tstudy,getrmst$power)

###90 percent power should be in (3,4)
gettime<-rmstpwrfindt(power=0.9,alpha=0.05,twosided=1,tcut=tcut,tupp=4,tlow=3.0,taur=taur,
  u=u,ut=ut,pi1=0.5,rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
  rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
  tchange=c(0,1),type1=1,type0=1,rp21=0.5,rp20=0.5,eps=1.0e-2,veps=1.0e-2,
  n=ntotal,maxiter=20,itereps=0.0001)
gettime

```

---

 rmstsim

*simulating the restricted mean survival times*


---

**Description**

This will simulate the test statistics accounting for staggered entry, delayed treatment effect, treatment crossover and loss to follow-up.

**Usage**

```

rmstsim(tcut=c(1,2),tstudy=tcut+0.2,taur=1.2,
  u=c(1/taur,1/taur),ut=c(taur/2,taur),pi1=0.5,
  rate11=c(1,0.5),rate21=rate11,rate31=c(0.7,0.4),
  rate41=rate21,rate51=rate21,ratec1=c(0.5,0.6),
  rate10=rate11,rate20=rate10,rate30=rate31,
  rate40=rate20,rate50=rate20,ratec0=c(0.6,0.5),

```

```
tchange=c(0,1),type1=1,type0=1,rp21=0.5,rp20=0.5,
n=1000,rn=200,eps=1.0E-08)
```

### Arguments

tcut	a vector of time points at which rmst are calculated
tstudy	a vector of study time points, should be the same length as tcut and should be not less than tcut element-wise
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
pi1	Allocation probability for the treatment group
rate11	Hazard before crossover for the treatment group
rate21	Hazard after crossover for the treatment group
rate31	Hazard for time to crossover for the treatment group
rate41	Hazard after crossover for the treatment group for complex case
rate51	Hazard after crossover for the treatment group for complex case
ratec1	Hazard for time to censoring for the treatment group
rate10	Hazard before crossover for the control group
rate20	Hazard after crossover for the control group
rate30	Hazard for time to crossover for the control group
rate40	Hazard after crossover for the control group for complex case
rate50	Hazard after crossover for the control group for complex case
ratec0	Hazard for time to censoring for the control group
tchange	A strictly increasing sequence of time points at which the event rates changes. The first element of tchange must be zero. It must have the same length as rate11, rate21, rate31, etc.
type1	Type of crossover in the treatment group
type0	Type of crossover in the control group
rp21	re-randomization prob in the treatment group
rp20	re-randomization prob in the control group
n	number of subjects
rn	number of simulations
eps	tolerence for comparing event times

### Details

The hazard functions corresponding to rate11,...,rate51,ratec1, rate10,...,rate50,ratec0 are all piecewise constant function taking the form  $\lambda(t) = \sum_{j=1}^m \lambda_j I(t_{j-1} \leq t < t_j)$ , where  $\lambda_1, \dots, \lambda_m$  are the corresponding elements of the rates and  $t_0, \dots, t_{m-1}$  are the corresponding elements of tchange,  $t_m = \infty$ . Note that all the rates must have the same tchange.

**Value**

outr                    test statistics at each pair of tcut and tstudy in column and each simulation run in row

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**See Also**

[pwe](#), [rpwe](#), [qpwe](#), [ovbeta](#)

**Examples**

```
tcuta<-c(2,3)
taur<-1.2
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1.5,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
ar<-rmstsim(tcut=tcuta,tstudy=tcuta+0.1,taur=taur,u=u,ut=ut,pi1=0.5,
            rate11=r11,rate21=r21,rate31=r31,rate41=r41,rate51=r51,ratec1=rc1,
            rate10=r10,rate20=r20,rate30=r30,rate40=r40,rate50=r50,ratec0=rc0,
            tchange=c(0,1),type1=1,type0=1,
            n=300, rn=200)
##Empirical power
apply(ar$outr>1.96,2,mean)
```

---

rmstutil	<i>A utility function to calculate the true restricted mean survival time (RMST) and its variance account for delayed treatment, discontinued treatment and non-uniform entry</i>
----------	---

---

### Description

A utility function to calculate the true restricted mean survival time (RMST) and its variance account for delayed treatment, discontinued treatment and non-uniform entry

### Usage

```
rmstutil(tcutoff=2.0, tstudy=5.0, taur=5, u=c(1/taur, 1/taur), ut=c(taur/2, taur),
         rate1=c(1, 0.5), rate2=rate1, rate3=c(0.7, 0.4),
         rate4=rate2, rate5=rate2, ratec=c(0.5, 0.6),
         tchange=c(0, 1), type=1, rp2=0.5,
         eps=1.0e-2, veps=1.0e-2)
```

### Arguments

tcutoff	time point at which rmst is calculated
tstudy	the study time point from first patient in, it must be not smaller than tcutoff.
taur	Recruitment time
u	Piecewise constant recruitment rate
ut	Recruitment intervals
rate1	piecewise constant event rate before crossover
rate2	piecewise constant event rate after crossover
rate3	piecewise constant event rate for crossover
rate4	additional piecewise constant event rate for more complex crossover
rate5	additional piecewise constant event rate for more complex crossover
ratec	Hazard for time to censoring
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates rate1 to ratec and tchange must have the same length.
type	type of crossover, 1=markov, 2=semi-markov, 3=hybrid
rp2	re-randomization probability to receive the rescue treatment when semi-markov crossover occurs. When it happens, the overall hazard will be $rp2*r2(t-s)+(1-rp2)*r4(t)$ , where $r2$ is the hazard for the semi-markov rescue treatment and $r4$ is hazard for the markov rescue treatment.
eps	A small number representing the error tolerance when calculating the utility function
	$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}$
	with $l = 0, 1, 2$ .
veps	A small number representing the error tolerance when calculating the variance.

**Details**

More details

**Value**

tcut	time point at which rmst is calculated
tstudy	the study time point from first patient in, it must be not smaller than tcut
rmst	rmst at cut-point tcut
var	the variance of rmst
vadd	the additional variance term of rmst

**Note**

This calculates the "true" variance of restricted mean survival times

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**Examples**

```
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
r5<-c(0.4,0.5)
rc<-c(0.1,0.1)
rmt<-rmstutil(tcut=2.0,tstudy=5.0,taur=5,
              rate1=r1,rate2=r2,rate3=r3,
              rate4=r4,rate5=r5,ratec=rc,
              tchange=c(0,1),type=1,rp2=0.5,
              eps=1.0e-2,veps=1.0e-2)
rmt
```

**Description**

This will generate random numbers according to the specified piecewise exponential distribution

**Usage**

```
rpwe(nr=10,rate=c(0,5,0.8),tchange=c(0,3))
```

**Arguments**

nr	number of random numbers to be generated
rate	piecewise constant event rate
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. rate and tchange must have the same length.

**Details**

More details

**Value**

r	random numbers
---	----------------

**Note**

This provides a random number generator of the piecewise exponential distribution

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

piecewise exponential

**Examples**

```
nr<-10
rate<-c(0.6,0.3)
tchange<-c(0,1.75)
pwer<-rpwe(nr=nr,rate=rate,tchange=tchange)
pwer
```

---

rpwecx	<i>Piecewise exponential distribution with crossover effect: random number generation</i>
--------	---

---

**Description**

This will generate random numbers according to the piecewise exponential distribution with crossover

**Usage**

```
rpwecx(nr=1,rate1=c(1,0.5),rate2=rate1,rate3=c(0.7,0.4),
rate4=rate2,rate5=rate2,tchange=c(0,1),type=1,rp2=0.5)
```

**Arguments**

nr	number of random numbers to be generated
rate1	piecewise constant event rate before crossover
rate2	piecewise constant event rate after crossover
rate3	piecewise constant event rate for crossover
rate4	additional piecewise constant event rate for more complex crossover
rate5	additional piecewise constant event rate for more complex crossover
tchange	a strictly increasing sequence of time points starting from zero at which event rate changes. The first element of tchange must be zero. The above rates rate1 to rate6 and tchange must have the same length.
type	type of crossover, 1=markov, 2=semi-markov, 3=hybrid
rp2	re-randomization probability to receive the rescue treatment when semi-markov crossover occurs. When it happens, the overall hazard will be $\pi_2 * r_2(t-s) + (1 - \pi_2) * r_4(t)$ , where $r_2$ is the hazard for the semi-markov rescue treatment and $r_4$ is hazard for the markov rescue treatment.

**Details**

More details

**Value**

r	random numbers for the event time
rx	random numbers for the crossover time
cxind	indicators for the crossover, the first column indicates whether crossover occurs, i.e. $rx < r$ . When type=3,4,5, the second column of cxind indicates whether it crosses to the arm with rate2

**Note**

This provides a random number generator of the piecewise exponential distribution with crossover

**Author(s)**

Xiaodong Luo

**References**

Luo et al. (2018) Design and monitoring of survival trials in complex scenarios, *Statistics in Medicine* <doi: <https://doi.org/10.1002/sim.7975>>.

**See Also**[rpwe](#)**Examples**

```
r1<-c(0.6,0.3)
r2<-c(0.6,0.6)
r3<-c(0.1,0.2)
r4<-c(0.5,0.4)
r5<-c(0.4,0.5)
pwecxr<-rpwecx(nr=10,rate1=r1,rate2=r2,rate3=r3,rate4=r4,rate5=r5,tchange=c(0,1),type=1)
pwecxr$r
```

rpwu

*Piecewise uniform distribution: random number generation***Description**

This will generate random numbers according to the specified piecewise uniform distribution

**Usage**

```
rpwu(nr=10,u=c(0,6,0.4),ut=c(1,2))
```

**Arguments**

nr	number of random numbers to be generated
u	piecewise constant density
ut	a strictly increasing sequence of time points defining the pieces. The first element must be strictly greater than zero. u and ut must have the same length.

**Details**

Let  $f(t) = \sum_{j=1}^m u_j I(t_{j-1} < t \leq t_j)$  be the density function, where  $u_1, \dots, u_m$  are the corresponding elements of  $u$  and  $t_1, \dots, t_m$  are the corresponding elements of  $ut$  and  $t_0 = 0$ . The distribution function

$$F(t) = \sum_{j=1}^m u_j (t \wedge t_j - t \wedge t_{j-1}).$$

User must make sure that  $\sum_{j=1}^m u_j (t_j - t_{j-1}) = 1$  before using this function.



**Value**

r random numbers

**Note**

This provides a random number generator of the piecewise uniform distribution

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**See Also**

[rpwe](#)

**Examples**

```
nr<-10
u<-c(0.6,0.4)
ut<-c(1,2)
pwur<-rpwu(nr=nr,u=u,ut=ut)
pwur
```

---

 spf

*A utility function*


---

**Description**

A utility function to calculate a ratio.

**Usage**

```
spf(x=seq(-1,1,by=0.2),eps=1.0e-3)
```

**Arguments**

x A vector  
eps tolerance

**Details**

This is to calculate

$$\Phi_l(x) = \frac{\int_0^x s^l e^{-s} ds}{x^{l+1}}, \quad l = 0, 1, 2.$$

This function is well defined even when  $x=0$ . However, it is numerical challenging to calculate it when  $x$  is small. So when  $|x| \leq \text{eps}$  we approximate this function and the absolute error is  $\text{eps}^5$ .

**Value**

fx1                    when  $l = 0$ ;

fx2                    when  $l = 1$ ;

fx3                    when  $l = 2$ .

**Note**

Version 1.0 (7/19/2016)

**Author(s)**

Xiaodong Luo

**References**

Luo, et al. (2017)

**Examples**

```
fun<-spf(x=seq(-1,1,by=0.2),eps=1.0e-3)
fun
```

---

wlrcal

*A utility function to calculate the weighted log-rank statistics and their variances given the weights*

---

**Description**

A utility function to calculate the weighted log-rank statistics and their variances given the weights

**Usage**

```
wlrcal(n=10,te=c(1,2,3),tfix=2.0,dd1=c(1,0,1),dd0=c(0,1,0),r1=c(1,2,3),r0=c(1,2,3),
weights=matrix(1,nrow=length(te),ncol=1),eps=1.0e-08)
```

**Arguments**

n                    total number of subjects in the study

te                    (ascendingly) ordered unique event times from both groups

tfix                  time point where weighted log-rank is calculated

dd1                  number of events from treatment group at each te

dd0                  number of events from control group at each te

r1                    number of at-risk subjects from treatment group at each te

r0                    number of at-risk subjects from control group at each te

weights              user specified weights, each column is a set of weights at each te

eps                   tolerance when comparing event times

**Details**

More details

**Value**

test	unscaled test statistics
var	variances of the unsclaed test statistics
wlr	weighted log-rank statistics, i.e. scaled test statsitics
wlcor	the correlation matrix of the weighted log-rank statistics

**Author(s)**

Xiaodong Luo

**Examples**

```
lr<-wlrcom(n=10,te=c(1,2,3),tfix=2.0,dd1=c(1,0,1),dd0=c(0,1,0),r1=c(1,2,3),r0=c(1,2,3))
lr
```

---

wlrcom	<i>A function to calculate the various weighted log-rank statistics and their varainces</i>
--------	---

---

**Description**

A function to calculate the weighted log-rank statistics and their varainces given the weights including log-rank, gehan, Tarone-Ware, Peto-Peto, mPeto-Peto and Fleming-Harrington

**Usage**

```
wlrcom(y,d,z,tfix=max(y),p=c(1),q=c(1),eps=1.0e-08)
```

**Arguments**

y	observed times
d	non-censoring indicators
z	group indicators, z=1: treatment, z=0 control
tfix	time point at which weighted log-rank is calculated
p	a vector of power numbers for S in the Fleming-Harrington weight
q	a vector of power numbers for 1-S in the Fleming-Harrington weight, q and p should have the same length
eps	the error tolerance when comparing event times

**Details**

V1:3/21/2018

**Value**

n	total number of subjects, combined groups
test	unscaled test statistics
var	variances of the unsclaed test statistics
wlr	weighted log-rank statistics, i.e. scaled test statsitics
pvalue	two-sided p-values of wlr

**Author(s)**

Xiaodong Luo

**Examples**

```

n<-1000
pi1<-0.5
taur<-2.8
u<-c(1/taur,1/taur)
ut<-c(taur/2,taur)
r11<-c(1,0.5)
r21<-c(0.5,0.8)
r31<-c(0.7,0.4)
r41<-r51<-r21
rc1<-c(0.5,0.6)
r10<-c(1,0.7)
r20<-c(0.5,1)
r30<-c(0.3,0.4)
r40<-r50<-r20
rc0<-c(0.2,0.4)
tchange<-c(0,1.873)
tcut<-2

E<-T<-C<-z<-delta<-rep(0,n)
E<-rpwu(nr=n,u=u,ut=ut)$r
z<-rbinom(n,1,pi1)
n1<-sum(z)
n0<-sum(1-z)
C[z==1]<-rpwe(nr=n1,rate=rc1,tchange=tchange)$r
C[z==0]<-rpwe(nr=n0,rate=rc0,tchange=tchange)$r
T[z==1]<-rpwecx(nr=n1,rate1=r11,rate2=r21,rate3=r31,
                rate4=r41,rate5=r51,tchange=tchange,type=1)$r
T[z==0]<-rpwecx(nr=n0,rate1=r10,rate2=r20,rate3=r30,
                rate4=r40,rate5=r50,tchange=tchange,type=1)$r
y<-pmin(pmin(T,C),tcut-E)
y1<-pmin(C,tcut-E)
d<-rep(0,n);
d[T<=y]<-1

wlr4<-wlrcom(y=y,d=d,z=z,p=c(1,1),q=c(0,1))
wlr4

```

---

wlrutil	<i>A utility function to calculate some common functions in constructing weights</i>
---------	--

---

**Description**

A utility function to calculate some common functions in constructing weights

**Usage**

```
wlrutil(y=c(1,2,3),d=c(1,0,1),z=c(1,0,0),te=c(1,3),eps=1.0e-08)
```

**Arguments**

y	observed times
d	non-censoring indicators
z	group indicators with z=1 treatment and z=0 control
te	(ascendingly) ordered unique event times from both groups
eps	tolerance when comparing event times

**Details**

More details

**Value**

mfunc	various functions in column
-------	-----------------------------

**Author(s)**

Xiaodong Luo

**Examples**

```
ww<-wlrutil(y=c(1,2,3),d=c(1,0,1),z=c(1,0,0),te=c(1,3),eps=1.0e-08)
ww
```

# Index

- \* **conditional power**
  - cp, 6
  - cpboundary, 7
- \* **covariance**
  - rmstcov, 65
- \* **crossover effect**
  - rmstpower, 68
- \* **crossover**
  - pweccx, 37
- \* **delayed treatment effect**
  - innercov, 14
  - innervar, 16
  - instudyfindt, 18
  - ovbeta, 23
  - overallcov, 26
  - overallcovp1, 28
  - overallcovp2, 30
  - overallvar, 33
  - pweccpwufindt, 42
  - pweccpwuforvar, 44
  - pweppower, 49
  - pweppowereq, 52
  - pweppowerfindt, 54
  - pweppowerni, 57
  - pwesim, 59
  - rmstpower, 68
  - rmstpowerfindt, 71
  - rmstsim, 73
- \* **distribution**
  - pwu, 61
- \* **equivalence**
  - pweppowereq, 52
- \* **hazard estimate**
  - hxbeta, 12
- \* **mean difference of RMSTs**
  - rmstpowerfindt, 71
- \* **mean difference**
  - rmstpower, 68
- \* **non-inferiority**
  - pweppowerni, 57
- \* **overall hazard ratio**
  - ovbeta, 23
  - pweccpwuforvar, 44
  - pweppowerfindt, 54
  - pwesim, 59
  - rmstsim, 73
- \* **piecewise exponential distribution**
  - rmstpower, 68
- \* **piecewise exponential**
  - fourhr, 11
  - innercov, 14
  - innervar, 16
  - instudyfindt, 18
  - ovbeta, 23
  - overallcov, 26
  - overallcovp1, 28
  - overallcovp2, 30
  - overallvar, 33
  - PWEALL-package, 3
  - pweccx, 37
  - pweccxcens, 38
  - pweccpwu, 40
  - pweccpwufindt, 42
  - pweccpwuforvar, 44
  - pweffv2, 46
  - pweffvplus, 47
  - pweppower, 49
  - pweppowereq, 52
  - pweppowerfindt, 54
  - pweppowerni, 57
  - pwesim, 59
  - qpwe, 63
  - rmstcov, 65
  - rmstpowerfindt, 71
  - rmstsim, 73
  - rmstutil, 76
  - rpwe, 77
  - rpweccx, 79

- \* **piecewise exponential**
  - pwe, 35
- \* **piecewise uniform**
  - innercov, 14
  - innervar, 16
  - instudyfindt, 18
  - ovbeta, 23
  - overallcov, 26
  - overallcovp1, 28
  - overallcovp2, 30
  - overallvar, 33
  - pwexcens, 38
  - pwecxpwu, 40
  - pwecxpwufindt, 42
  - pwecxpwuforvar, 44
  - pwepower, 49
  - pwepowereq, 52
  - pwepowerfindt, 54
  - pwepowerni, 57
  - pwesim, 59
  - pwu, 61
  - qpwu, 64
  - rmstpowerfindt, 71
  - rmstsim, 73
  - rpwu, 80
- \* **power**
  - pwepower, 49
  - pwepowereq, 52
  - pwepowerni, 57
  - rmstpowerfindt, 71
- \* **quantiles**
  - qpwe, 63
  - qpwu, 64
- \* **random number generator**
  - pwecx, 37
  - pwecxpwu, 40
  - rpwe, 77
  - rpwecx, 79
  - rpwu, 80
- \* **restricted mean survival times**
  - rmstcov, 65
  - rmstutil, 76
- \* **restricted mean survival time**
  - rmsth, 67
  - rmstpower, 68
- \* **simulation**
  - pwesim, 59
  - rmstsim, 73
- \* **smoothed estimate**
  - hxbeta, 12
- \* **stopping boundary**
  - cpboundary, 7
- \* **stopping probability**
  - cpstop, 8
- \* **timeline for certain power**
  - pwepowerfindt, 54
  - rmstpowerfindt, 71
- \* **timeline**
  - instudyfindt, 18
  - pwecxpwufindt, 42
- \* **treatment crossover**
  - fourhr, 11
  - innercov, 14
  - innervar, 16
  - instudyfindt, 18
  - ovbeta, 23
  - overallcov, 26
  - overallcovp1, 28
  - overallcovp2, 30
  - overallvar, 33
  - pwexcens, 38
  - pwecxpwu, 40
  - pwecxpwufindt, 42
  - pwecxpwuforvar, 44
  - pwefvplus, 47
  - pwepower, 49
  - pwepowereq, 52
  - pwepowerfindt, 54
  - pwepowerni, 57
  - pwesim, 59
  - rmstcov, 65
  - rmstpowerfindt, 71
  - rmstsim, 73
  - rmstutil, 76
  - rpwecx, 79
- \* **utility function**
  - spf, 81
- \* **variance**
  - rmsth, 67
  - rmstpower, 68
  - rmstutil, 76
- \* **various functions**
  - PWEALL-package, 3
- \* **weighted log-rank**
  - wlrcal, 82
  - wlrcom, 83

- wlrutil, 85
- cp, 6, 8, 9
- cpboundary, 7, 7, 9
- cpstop, 7, 8, 8
- fourhr, 11
- hxbeta, 12
- innercov, 14
- innervar, 15, 16, 18, 27, 30, 32, 35, 45, 51, 54, 56, 59, 61, 72
- instudyfindt, 18, 43
- ovbeta, 15, 18, 23, 27, 30, 32, 35, 45, 51, 54, 56, 59, 61, 72, 75
- overallcov, 26
- overallcovp1, 28
- overallcovp2, 30
- overallvar, 33
- pwe, 15, 18, 21, 25, 27, 30, 32, 35, 35, 43, 45, 51, 54, 56, 59, 61, 62, 72, 75
- PWEALL (PWEALL-package), 3
- PWEALL-package, 3
- pweccx, 15, 18, 37
- pweccxcens, 38
- pweccxpwu, 40
- pweccxpwufindt, 21, 42
- pweccxpwuforvar, 44
- pweffv2, 46
- pweffvplus, 47
- pweppower, 49, 54, 59
- pweppowereq, 51, 52, 59
- pweppowerfindt, 54
- pweppowerni, 51, 54, 57
- pwesim, 59
- pwu, 61
- qpwe, 15, 18, 21, 25, 27, 30, 32, 35, 36, 43, 45, 51, 54, 56, 59, 61, 63, 72, 75
- qpwu, 64
- rmstcov, 65
- rmsth, 67
- rmstpower, 68
- rmstpowerfindt, 71
- rmstsim, 73
- rmstutil, 76
- rpwe, 12, 15, 18, 21, 25, 27, 30, 32, 35, 36, 38, 39, 41, 43, 45, 47, 49, 51, 54, 56, 59, 61, 72, 75, 77, 80, 81
- rpweccx, 79
- rpwu, 80
- spf, 81
- wlrcal, 82
- wlrcom, 83
- wlrutil, 85